

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 24 March 2001

Loan Code	Nomenclature	Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 nominal	YTM % Indicative
I. Outright Transactions				
A. Government of India Dated Securities				
Contract Date : March 23, 2001				
98019	11.68 % 2002	10.00	103.20	9.1216
94010	11.55 % 2002	10.00	103.61	9.1187
98004	11.10 % 2003	10.00	103.48	9.1847
94003	12.50 % 2004	5.00	108.27	9.2788
94003	12.50 % 2004	5.00	108.35	9.2492
97007	12.59 % 2004	5.00	108.15	9.5878
98017	11.95 % 2004	10.00	106.95	9.4614
98022	11.98 % 2004	10.00	107.40	9.4196
90009	11.25 % 2005	10.00	105.60	9.5945
00011	10.20 % 2005	5.00	102.33	9.5193
00011	10.20 % 2005	10.00	102.33	9.5193
00011	10.20 % 2005	10.00	102.38	9.5184
97010	11.19 % 2005	5.00	106.04	9.4689
97010	11.19 % 2005	10.00	106.15	9.4388
95012	14.00 % 2005 (INSTA	10.00	114.20	9.9795
98005	11.75 % 2006	10.00	107.95	9.7210
98005	11.75 % 2006	10.00	107.92	9.7283
98005	11.75 % 2006	5.00	107.93	9.7258
98005	11.75 % 2006	5.00	107.93	9.7258
96009	13.85 % 2006 (INSTA	10.00	114.35	10.2393
00013	11.00 % 2006	5.00	105.41	9.6737
00013	11.00 % 2006	5.00	105.49	9.6548
00013	11.00 % 2006	5.00	105.40	9.6760
00013	11.00 % 2006	5.00	105.48	9.6572
00013	11.00 % 2006	10.00	105.48	9.6572
00013	11.00 % 2006	0.50	105.00	9.7706
98009	11.90 % 2007	5.00	109.28	9.8524
98009	11.90 % 2007	5.00	109.25	9.8586
98009	11.90 % 2007	10.00	109.20	9.8690
98009	11.90 % 2007	5.00	109.14	9.8814
98009	11.90 % 2007	5.00	109.21	9.8669
98009	11.90 % 2007	5.00	109.28	9.8524
87011	11.50 % 2007	0.20	106.55	10.1043
87011	11.50 % 2007	5.00	107.20	9.9721
87011	11.50 % 2007	10.00	107.20	9.9721
88008	11.50 % 2008	10.00	106.75	10.1456
00016	11.40 % 2008	5.00	107.76	9.8987
00016	11.40 % 2008	5.00	107.69	9.9116
00016	11.40 % 2008	5.00	107.69	9.9116

00016	11.40 %	2008	5.00	107.70	9.9097
00016	11.40 %	2008	10.00	107.60	9.9281
00016	11.40 %	2008	10.00	107.63	9.9226
00016	11.40 %	2008	5.00	107.71	9.9079
00016	11.40 %	2008	5.00	107.75	9.9005
00016	11.40 %	2008	5.00	107.72	9.9061
00016	11.40 %	2008	5.00	107.75	9.9005
00016	11.40 %	2008	5.00	107.70	9.9097
00016	11.40 %	2008	5.00	107.66	9.9171
99006	11.99 %	2009	5.00	109.40	10.2438
99006	11.99 %	2009	25.00	109.45	10.2350
89009	11.50 %	2009	5.00	106.00	10.3849
99004	12.29 %	2010	5.00	110.00	10.5203
99004	12.29 %	2010	9.00	110.10	10.5038
99004	12.29 %	2010	5.00	110.02	10.5170
99004	12.29 %	2010	5.00	109.99	10.5219
98015	12.25 %	2010	10.00	110.20	10.4963
98015	12.25 %	2010	5.00	110.25	10.4883
98015	12.25 %	2010	10.00	110.25	10.4883
00014	11.30 %	2010	5.00	107.09	10.1051
00014	11.30 %	2010	5.00	107.09	10.1051
00014	11.30 %	2010	5.00	107.09	10.1051
00014	11.30 %	2010	5.00	107.07	10.1083
00014	11.30 %	2010	5.00	107.10	10.1035
00012	11.03 %	2012	5.00	104.05	10.4078
83004	10.00 %	2014	0.50	99.00	10.1351
83004	10.00 %	2014	2.50	98.00	10.2762
84010	10.50 %	2014	1.00	100.00	10.4970
99020	11.83 %	2014	5.00	107.10	10.8180
99020	11.83 %	2014	5.00	107.14	10.8126
99020	11.83 %	2014	5.00	107.14	10.8126
01001	10.47 %	2015	2.00	101.50	10.2619
00009	10.79 %	2015	3.00	101.00	10.6475
00015	11.43 %	2015	5.00	104.71	10.7744
00015	11.43 %	2015	5.00	104.72	10.7730
00015	11.43 %	2015	15.00	104.75	10.7690
00015	11.43 %	2015	0.05	105.05	10.7291
99019	12.30 %	2016	10.00	109.85	10.9524
99019	12.30 %	2016	10.00	109.10	11.0479
99019	12.30 %	2016	20.00	109.25	11.0287
99019	12.30 %	2016	10.00	110.55	10.8642
99019	12.30 %	2016	10.00	110.55	10.8642
98025	12.60 %	2018	8.00	113.00	10.9195
00008	10.70 %	2020	0.01	100.50	10.6359
00008	10.70 %	2020	1.00	99.40	10.7724
Contract Date : March 24, 2001					
98013	11.55 %	2001	5.00	100.62	9.0723
97009	10.85 %	2001	10.00	100.56	9.0988
97009	10.85 %	2001	50.00	100.52	9.2167
97009	10.85 %	2001	20.00	100.56	9.0988
97009	10.85 %	2001	30.00	100.56	9.0988
94009	11.75 %	2001	10.00	101.09	9.0008
98004	11.10 %	2003	0.207	103.50	9.1719
94003	12.50 %	2004	5.00	108.30	9.2649
94003	12.50 %	2004	5.00	108.30	9.2649

94003	12.50	%	2004	5.00	108.29	9.2686
94003	12.50	%	2004	5.00	108.30	9.2649
94003	12.50	%	2004	5.00	108.31	9.2612
94003	12.50	%	2004	5.00	108.30	9.2649
94003	12.50	%	2004	5.00	108.29	9.2686
94003	12.50	%	2004	15.00	108.30	9.2649
94003	12.50	%	2004	5.00	108.29	9.2686
94003	12.50	%	2004	5.00	108.30	9.2649
94003	12.50	%	2004	10.00	108.30	9.2649
94003	12.50	%	2004	5.00	108.295	9.2668
94003	12.50	%	2004	5.00	108.295	9.2668
94003	12.50	%	2004	5.00	108.295	9.2668
94003	12.50	%	2004	5.00	108.30	9.2649
98008	11.50	%	2004	0.028	105.94	9.2584
95006	14.00	%	2005	15.00	113.65	9.9379
95006	14.00	%	2005	20.00	113.60	9.9515
97010	11.19	%	2005	15.00	106.08	9.4570
97010	11.19	%	2005	5.00	106.10	9.4515
97010	11.19	%	2005	5.00	106.10	9.4515
95012	14.00	%	2005(INSTA	10.00	114.15	9.9904
95012	14.00	%	2005(INSTA	10.00	114.15	9.9904
95012	14.00	%	2005(INSTA	5.00	114.20	9.9775
95012	14.00	%	2005(INSTA	25.00	114.15	9.9904
95012	14.00	%	2005(INSTA	10.00	114.20	9.9775
95012	14.00	%	2005(INSTA	15.00	114.20	9.9775
98005	11.75	%	2006	5.00	107.90	9.7324
00013	11.00	%	2006	2.00	105.20	9.7227
98009	11.90	%	2007	5.00	109.10	9.8892
87011	11.50	%	2007	0.50	107.60	9.8909
00016	11.40	%	2008	5.00	107.58	9.9314
00016	11.40	%	2008	5.00	107.60	9.9277
00016	11.40	%	2008	5.00	107.57	9.9332
00016	11.40	%	2008	5.00	107.57	9.9332
00016	11.40	%	2008	5.00	107.58	9.9314
00016	11.40	%	2008	5.00	107.58	9.9314
00016	11.40	%	2008	5.00	107.54	9.9387
00016	11.40	%	2008	5.00	107.51	9.9443
00016	11.40	%	2008	5.00	107.50	9.9461
00016	11.40	%	2008	5.00	107.54	9.9387
00016	11.40	%	2008	5.00	107.54	9.9387
00014	11.30	%	2010	5.00	106.90	10.1353
00014	11.30	%	2010	10.00	106.90	10.1353
00014	11.30	%	2010	5.00	106.83	10.1465
00014	11.30	%	2010	5.00	106.92	10.1321
00014	11.30	%	2010	5.00	106.81	10.1497
00014	11.30	%	2010	5.00	106.90	10.1353
00014	11.30	%	2010	5.00	106.90	10.1353
00012	11.03	%	2012	0.25	104.10	10.4003
00012	11.03	%	2012	5.00	104.00	10.4151
00012	11.03	%	2012	5.00	103.90	10.4300
00012	11.03	%	2012	5.00	103.90	10.4300
00012	11.03	%	2012	5.00	103.95	10.4225
00012	11.03	%	2012	10.00	103.90	10.4300
00012	11.03	%	2012	5.00	103.85	10.4374
00012	11.03	%	2012	5.00	103.85	10.4374

01001	10.47 %	2015	0.30	100.45	10.4048
00015	11.43 %	2015	5.00	104.40	10.8158
99019	12.30 %	2016	5.00	110.45	10.8766
99019	12.30 %	2016	10.00	110.55	10.8641
98025	12.60 %	2018	10.00	113.15	10.9020
Total			1086.045		

B. State Government Securities

Contract Date : March 23, 2001					
94202	12.50% ANDHRA PRADESH SDL				
	2004	0.019	107.80	9.5181	
95210	14.00% KARNATAKA S.D.L.				
	2005	2.60	113.00	10.0880	
99216	12.25% MAHARASHTRA SDL				
	2009	0.045	106.30	11.0469	
Contract Date : March 24, 2001					
97250	13.05% WEST BENGAL 2007	0.001	100.00	13.0419	
97254	12.30% GUJARAT STATE				
	DEVELOPMENT LOAN 2007	0.01	109.10	10.3472	
98234	12.50% KARNATAKA SDL, 2008	0.03	109.50	10.6353	
00264	11.57% KARNATAKA STATE				
	G.S 2010	5.00	105.45	10.6492	
Total			7.705		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : March 24, 2001					
	02/04/2001	3.00	99.8633	5.5363	
Total			3.00		

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : March 23, 2001					
	27/03/2001	5.00	99.9384	5.6091	
	16/04/2001	0.0025	99.5390	7.0242	
	16/04/2001	0.0075	99.5390	7.0242	
	16/04/2001	0.015	99.5390	7.0242	
Contract Date : March 24, 2001					
	07/05/2001	1.00	99.0389	8.0281	
	14/05/2001	3.00	98.8877	8.0281	
	04/06/2001	3.69	98.3987	8.2272	
Total			12.715		

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : March 23, 2001					
	10/05/2001	5.00	98.9804	7.8116	
	10/05/2001	5.00	98.9993	7.6653	
Contract Date : March 24, 2001					
	21/06/2001	10.00	98.0163	8.2773	
	21/06/2001	15.00	98.0163	8.2773	
	21/06/2001	23.4625	98.0163	8.2773	
	05/07/2001	15.00	97.6979	8.3273	
	05/07/2001	24.6075	97.6979	8.3273	
	13/09/2001	5.00	96.1054	8.5265	
Total			103.07		

(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : March 23, 2001

19/04/2001	10.00	99.4510	7.4422
19/04/2001	20.00	99.4510	7.4422
03/05/2001	10.00	99.1309	7.7836
18/05/2001	15.00	98.8310	7.6884
21/02/2002	1.00	92.5397	8.7596
21/03/2002	25.00	91.9142	8.8214
21/03/2002	25.00	91.8891	8.8512
21/03/2002	15.00	91.9142	8.8214
21/03/2002	10.00	91.9142	8.8214
21/03/2002	14.00	91.9729	8.7517
21/03/2002	10.00	91.9310	8.8014
21/03/2002	5.00	91.9226	8.8114

Contract Date : March 24, 2001

19/04/2001	1.00	99.4298	8.0286
07/03/2002	9.1675	92.2593	8.7759
07/03/2002	15.00	92.2025	8.8458
07/03/2002	5.00	92.1863	8.8657
21/03/2002	10.00	91.8891	8.8756

Total 200.1675

II. REPO Transactions *
(Other than with RBI)

Loan Code	Nomenclature	Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 Nominal	Repo Rate (%pa)	Repo Period (Days)
(1)	(1)	(2)	(3)	(4)	(5)
A. Government of India Dated Securities					
97009	10.85 % 2001	50.00	100.60	9.00	16
94009	11.75 % 2001	40.00	101.05	8.00	16
94009	11.75 % 2001	35.00	101.05	8.00	16
98013	11.55 % 2001	40.00	100.65	8.90	15
98013	11.55 % 2001	100.00	100.60	9.00	15
98013	11.55 % 2001	110.00	100.60	9.35	15
00011	10.20 % 2005	10.00	102.25	9.20	1
98009	11.90 % 2007	25.00	109.25	9.15	15
00014	11.30 % 2010	5.00	107.00	9.20	18
00014	11.30 % 2010	30.00	107.08	9.25	15
00015	11.43 % 2015	10.00	104.68	9.20	15
00015	11.43 % 2015	10.00	104.60	9.20	1
97009	10.85 % 2001	100.00	100.60	7.90	3
97004	12.69 % 2002	50.00	103.55	7.80	3
94003	12.50 % 2004	125.00	108.30	7.80	3
94003	12.50 % 2004	125.00	108.30	7.80	3
00007	9.90 % 2005	25.00	101.00	8.10	3
00007	9.90 % 2005	25.00	101.00	8.10	3
00014	11.30 % 2010	25.00	106.80	9.25	14
Total		940.00			

B. State Government Securities

NIL

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)
(DD/MM/YYYY)

NIL

(ii) 91 Day Bills (Maturity-wise)
(DD/MM/YYYY)

NIL

(iii) 182 Day Bills (Maturity-wise)
(DD/MM/YYYY)

NIL

(iv) 364 Day Bills (Maturity-wise)
(DD/MM/YYYY)

06/09/2001

8.00

96.2360

9.00

15

Total

8.00

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 24 March 2001