

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 27 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 22, 2001			
00008	10.70 % 2020	0.25	100.35	10.6543
	Contract Date : March 23, 2001			
94010	11.55 % 2002	1.00	103.67	9.0796
94003	12.50 % 2004	5.00	108.33	9.2566
99004	12.29 % 2010	1.00	110.10	10.5038
	Contract Date : March 24, 2001			
94009	11.75 % 2001	20.00	101.00	9.2207
94009	11.75 % 2001	5.00	101.00	9.2207
94003	12.50 % 2004	0.052	108.75	9.0987
98022	11.98 % 2004	5.00	107.27	9.4607
98022	11.98 % 2004	5.00	107.25	9.4674
98022	11.98 % 2004	0.022	107.00	9.5502
97010	11.19 % 2005	10.00	106.07	9.4597
95012	14.00 % 2005 (INSTA	12.00	114.20	9.9775
87011	11.50 % 2007	5.00	106.97	10.0184
87011	11.50 % 2007	5.00	106.97	10.0184
98002	12.15 % 2008	20.00	110.11	10.1011
98007	12.00 % 2008	0.15	109.10	10.1656
98018	12.22 % 2008	20.00	110.655	10.1204
00016	11.40 % 2008	10.00	107.54	9.9387
00016	11.40 % 2008	5.00	107.51	9.9443
00016	11.40 % 2008	5.00	107.58	9.9314
99004	12.29 % 2010	10.00	110.15	10.4952
98015	12.25 % 2010	10.00	110.15	10.5040
00012	11.03 % 2012	0.0325	105.35	10.2169
00012	11.03 % 2012	5.00	103.83	10.4404
00012	11.03 % 2012	5.00	103.85	10.4374
00012	11.03 % 2012	5.00	103.82	10.4418
00012	11.03 % 2012	10.00	103.86	10.4359
00012	11.03 % 2012	5.00	103.75	10.4522
84010	10.50 % 2014	1.00	100.25	10.4622
99020	11.83 % 2014	0.16	107.40	10.7776
99020	11.83 % 2014	0.225	107.40	10.7776
00009	10.79 % 2015	2.00	101.00	10.6475
00009	10.79 % 2015	1.00	100.10	10.7719
85007	11.50 % 2015	0.005	107.50	10.4682
85007	11.50 % 2015	0.032	107.50	10.4682
85007	11.50 % 2015	0.009	106.75	10.5660
85007	11.50 % 2015	0.002	105.35	10.7513

00015	11.43 %	2015	0.0135	107.00	10.4733
00015	11.43 %	2015	0.0715	107.00	10.4733
00015	11.43 %	2015	5.00	104.26	10.8346
99019	12.30 %	2016	10.00	110.32	10.8930
99019	12.30 %	2016	20.00	110.32	10.8930
99019	12.30 %	2016	10.00	110.40	10.8829
99019	12.30 %	2016	25.00	110.50	10.8703
99019	12.30 %	2016	15.00	110.50	10.8703
99019	12.30 %	2016	20.00	110.50	10.8703
99019	12.30 %	2016	10.00	110.40	10.8829
98025	12.60 %	2018	2.00	112.97	10.9230
98025	12.60 %	2018	5.00	112.95	10.9253
98025	12.60 %	2018	48.145	112.97	10.9230
00008	10.70 %	2020	6.00	100.35	10.6545
00008	10.70 %	2020	25.00	100.05	10.6915
00008	10.70 %	2020	0.15	100.30	10.6606
Contract Date : March 27, 2001					
98013	11.55 %	2001	2.00	100.62	8.9961
98013	11.55 %	2001	50.00	100.45	9.6490
98013	11.55 %	2001	5.00	100.49	9.4951
98013	11.55 %	2001	5.00	100.49	9.4951
98013	11.55 %	2001	50.00	100.45	9.6490
98013	11.55 %	2001	10.00	100.49	9.4951
97009	10.85 %	2001	10.00	100.45	9.3869
97009	10.85 %	2001	50.00	100.37	9.6290
94009	11.75 %	2001	30.00	100.95	9.2923
94009	11.75 %	2001	5.00	100.94	9.3173
97011	11.15 %	2002	5.00	102.70	9.0796
97011	11.15 %	2002	10.00	102.70	9.0796
97011	11.15 %	2002	10.00	102.69	9.0871
97011	11.15 %	2002	10.00	102.69	9.0871
97011	11.15 %	2002	5.00	102.685	9.0908
97011	11.15 %	2002	5.00	102.675	9.0983
97011	11.15 %	2002	5.00	102.675	9.0983
98004	11.10 %	2003	25.00	103.40	9.2198
98004	11.10 %	2003	5.00	103.30	9.2738
94003	12.50 %	2004	5.00	108.20	9.2938
94003	12.50 %	2004	5.00	108.24	9.2789
94003	12.50 %	2004	5.00	108.13	9.3198
94003	12.50 %	2004	5.00	108.13	9.3198
94003	12.50 %	2004	10.00	108.21	9.2901
94003	12.50 %	2004	5.00	108.10	9.3310
94003	12.50 %	2004	5.00	108.15	9.3124
94003	12.50 %	2004	5.00	108.26	9.2715
98008	11.50 %	2004	15.00	105.15	9.5418
98008	11.50 %	2004	5.00	105.30	9.4869
98008	11.50 %	2004	5.00	105.30	9.4869
98008	11.50 %	2004	5.00	105.30	9.4869
98008	11.50 %	2004	5.00	105.30	9.4869
98008	11.50 %	2004	5.00	105.30	9.4869
97007	12.59 %	2004	5.00	108.00	9.6319
95006	14.00 %	2005	2.497	113.30	10.0279
00011	10.20 %	2005	20.00	102.05	9.5976
97010	11.19 %	2005	0.33	106.25	9.4076
97010	11.19 %	2005	5.00	105.90	9.5035

97010	11.19 %	2005	10.00	106.04	9.4651
97010	11.19 %	2005	10.00	105.90	9.5035
97010	11.19 %	2005	5.00	106.01	9.4733
97010	11.19 %	2005	5.00	106.02	9.4706
97010	11.19 %	2005	5.00	105.96	9.4870
97010	11.19 %	2005	5.00	106.04	9.4651
97010	11.19 %	2005	5.00	106.00	9.4760
97010	11.19 %	2005	5.00	106.00	9.4760
99008	11.68 %	2006	10.00	107.40	9.7817
98005	11.75 %	2006	5.00	107.67	9.7864
98005	11.75 %	2006	10.00	107.65	9.7913
00013	11.00 %	2006	5.00	105.26	9.7068
00013	11.00 %	2006	5.00	105.24	9.7115
00013	11.00 %	2006	5.00	105.25	9.7092
00013	11.00 %	2006	5.00	105.25	9.7092
97001	13.65 %	2007	0.195	115.00	10.1979
92003	12.50 %	2007	3.00	109.30	10.3772
98009	11.90 %	2007	10.00	108.96	9.9166
98009	11.90 %	2007	5.00	109.00	9.9083
98009	11.90 %	2007	5.00	108.95	9.9187
98009	11.90 %	2007	5.00	108.85	9.9396
98009	11.90 %	2007	10.00	108.70	9.9709
87011	11.50 %	2007	0.10	106.85	10.0420
98007	12.00 %	2008	0.20	107.10	10.5489
00016	11.40 %	2008	5.00	107.35	9.9724
00016	11.40 %	2008	5.00	107.55	9.9355
00016	11.40 %	2008	5.00	107.05	10.0280
00016	11.40 %	2008	5.00	107.10	10.0187
00016	11.40 %	2008	5.00	107.05	10.0280
00016	11.40 %	2008	5.00	107.50	9.9447
00016	11.40 %	2008	5.00	107.13	10.0132
00016	11.40 %	2008	5.00	107.15	10.0095
00016	11.40 %	2008	5.00	107.10	10.0187
00016	11.40 %	2008	5.00	107.35	9.9724
00016	11.40 %	2008	5.00	107.42	9.9595
00016	11.40 %	2008	5.00	107.47	9.9503
00016	11.40 %	2008	5.00	107.35	9.9724
00016	11.40 %	2008	5.00	107.40	9.9632
00016	11.40 %	2008	5.00	107.35	9.9724
00016	11.40 %	2008	5.00	107.35	9.9724
00016	11.40 %	2008	10.00	107.06	10.0261
00016	11.40 %	2008	5.00	107.38	9.9669
99006	11.99 %	2009	10.00	109.02	10.3094
99006	11.99 %	2009	5.00	109.00	10.3129
99006	11.99 %	2009	5.00	108.97	10.3182
99006	11.99 %	2009	5.00	109.00	10.3129
99004	12.29 %	2010	10.00	109.80	10.5519
98015	12.25 %	2010	10.00	110.00	10.5272
98015	12.25 %	2010	5.00	110.00	10.5272
98015	12.25 %	2010	10.00	109.60	10.5915
98015	12.25 %	2010	10.00	109.60	10.5915
00014	11.30 %	2010	10.00	106.21	10.2458
00014	11.30 %	2010	5.00	106.50	10.1989
00014	11.30 %	2010	5.00	106.46	10.2054
00014	11.30 %	2010	5.00	106.40	10.2151

00014	11.30 %	2010	5.00	106.50	10.1989
00014	11.30 %	2010	10.00	106.10	10.2636
91012	11.50 %	2011	20.00	106.09	10.5159
00017	11.50 %	2011	20.00	106.65	10.4460
00012	11.03 %	2012	10.00	103.41	10.5026
00015	11.43 %	2015	5.00	104.05	10.8626
00015	11.43 %	2015	5.00	104.00	10.8693
00015	11.43 %	2015	5.00	104.25	10.8356
00015	11.43 %	2015	25.00	104.25	10.8356
00015	11.43 %	2015	5.00	104.00	10.8693
00015	11.43 %	2015	5.00	104.05	10.8626
00015	11.43 %	2015	5.00	104.25	10.8356
00008	10.70 %	2020	1.64	100.30	10.6608
00008	10.70 %	2020	0.25	100.40	10.6485
00008	10.70 %	2020	2.00	100.37	10.6522
Total			1252.5315		

B. State Government Securities

Contract Date : March 24, 2001

95213	14.00% MAHARASHTRA S.D.L.				
2005		0.0074	115.50	9.4027	
95210	14.00% KARNATAKA S.D.L.				
2005		0.0395	115.50	9.4027	
95213	14.00% MAHARASHTRA S.D.L.				
2005		0.0027	115.50	9.4027	
95213	14.00% MAHARASHTRA S.D.L.				
2005		0.0174	115.50	9.4027	
97238	13.05% MAHARASHTRA SDL				
2007		0.0075	112.75	10.1866	
98212	12.15% MAHARASHTRA SDL				
2008		0.15	106.35	10.8374	
99216	12.25% MAHARASHTRA SDL				
2009		0.01	107.25	10.8743	
99216	12.25% MAHARASHTRA SDL				
2009		0.021	107.25	10.8743	
99216	12.25% MAHARASHTRA SDL				
2009		0.014	107.25	10.8743	
Contract Date : March 27, 2001					
98209	12.15% KARNATAKA SDL 2008	5.00	108.70	10.3784	
98212	12.15% MAHARASHTRA SDL				
2008		5.00	108.70	10.3784	
00238	11.80% A.P.SDL 2010	0.0074	100.00	11.7941	
00238	11.80% A.P.SDL 2010	0.0175	107.60	10.5007	
00242	11.75% KERALA SDL 2010	1.00	107.40	10.4916	
00248	12.00% GUJARAT SDL 2010	0.05	108.75	10.5207	
Total			11.3444		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : March 27, 2001

02/04/2001	17.00	99.9121	5.3373
10/04/2001	1.00	99.6865	8.1766
10/04/2001	11.00	99.6865	8.1766
Total		29.00	

(ii) 91 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : March 26, 2001			
11/06/2001	1.00	98.3817	7.7760
Contract Date : March 27, 2001			
02/04/2001	10.00	99.9069	5.6533
16/04/2001	0.0075	99.5989	7.3294
16/04/2001	0.015	99.5989	7.3294
Total	11.0225		
(iii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
NIL			
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : March 24, 2001			
21/03/2002	15.00	91.9509	8.8021
Contract Date : March 27, 2001			
05/04/2001	20.00	99.8217	7.2241
05/04/2001	28.00	99.8223	7.1998
05/04/2001	40.00	99.8223	7.1998
23/08/2001	10.00	96.7419	8.2274
18/10/2001	2.50	95.3669	8.6262
13/12/2001	15.00	94.0483	8.8257
28/12/2001	5.00	94.0610	8.3271
10/01/2002	5.00	93.4170	8.8757
10/01/2002	10.00	93.4170	8.8757
10/01/2002	10.00	93.7638	8.3770
24/01/2002	11.00	93.4451	8.4269
21/03/2002	22.50	91.9509	8.8756
21/03/2002	44.00	92.0341	8.7759
Total	238.00		

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)		(2)	(3)	(4)	(5)
A. Government of India Dated Securities					
94009	11.75 % 2001	25.00	101.10	9.00	15
98009	11.90 % 2007	25.00	108.90	9.25	14
97009	10.85 % 2001	25.00	100.50	9.25	13
97009	10.85 % 2001	25.00	100.50	9.25	11
94009	11.75 % 2001	20.00	101.00	8.60	1
94009	11.75 % 2001	20.00	101.00	8.60	1
94009	11.75 % 2001	20.00	101.00	8.60	1
94009	11.75 % 2001	20.00	101.00	8.60	1
97010	11.19 % 2005	25.00	105.73	8.60	1
97010	11.19 % 2005	25.00	105.73	8.60	1
97010	11.19 % 2005	20.00	105.73	8.60	1
98005	11.75 % 2006	20.00	108.03	8.60	1
00014	11.30 % 2010	20.00	106.30	8.75	1
00014	11.30 % 2010	20.00	106.80	8.60	1

99005	12.32 %	2011	25.00	109.75	8.85	1
99005	12.32 %	2011	25.00	109.75	8.85	1
99005	12.32 %	2011	25.00	109.75	8.85	1
Total			385.00			

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)

04/06/2001	25.00	98.4919	8.40	1
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Total	25.00			
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(iii) 182 Day Bills (Maturity-wise)
(DD/MM/YYYY)

NIL

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

NIL

 * Relate to the first leg of Repos
 # YTM(indicative) will depend upon assumed rate of inflation
 Date : 27 March 2001