

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 28 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			
00008	10.70 % 2020	0.15	100.05	10.6915
	Contract Date : March 27, 2001			
98013	11.55 % 2001	5.00	100.65	8.8812
98013	11.55 % 2001	1.35	100.51	9.4182
97009	10.85 % 2001	0.08	100.40	9.5381
94009	11.75 % 2001	10.00	100.87	9.4921
97011	11.15 % 2002	17.00	102.705	9.0758
97011	11.15 % 2002	5.00	102.57	9.1768
97011	11.15 % 2002	17.00	102.70	9.0796
94003	12.50 % 2004	0.0135	108.90	9.0347
94003	12.50 % 2004	5.00	108.05	9.3496
94003	12.50 % 2004	5.00	108.08	9.3384
94003	12.50 % 2004	5.00	108.08	9.3384
94003	12.50 % 2004	5.00	108.07	9.3421
94003	12.50 % 2004	10.00	108.06	9.3459
94003	12.50 % 2004	5.00	108.05	9.3496
94003	12.50 % 2004	5.00	108.06	9.3459
94003	12.50 % 2004	10.00	108.03	9.3570
94003	12.50 % 2004	5.00	108.30	9.2566
94003	12.50 % 2004	0.05	108.50	9.1825
94003	12.50 % 2004	5.00	108.10	9.3310
94003	12.50 % 2004	5.00	108.10	9.3310
94003	12.50 % 2004	5.00	108.06	9.3459
94003	12.50 % 2004	5.00	108.115	9.3254
94003	12.50 % 2004	5.00	108.06	9.3459
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
98022	11.98 % 2004	4.00	107.205	9.4767
98022	11.98 % 2004	5.00	106.95	9.5615
98022	11.98 % 2004	5.00	106.95	9.5615
98022	11.98 % 2004	4.00	107.20	9.4784
98022	11.98 % 2004	10.00	106.95	9.5615
95006	14.00 % 2005	0.04	114.25	9.7685
95006	14.00 % 2005	10.00	113.20	10.0553
95006	14.00 % 2005	20.00	113.20	10.0553
95006	14.00 % 2005	5.00	113.20	10.0553

97010	11.19	%	2005	5.00	105.84	9.5199
97010	11.19	%	2005	5.00	105.83	9.5227
97010	11.19	%	2005	5.00	105.81	9.5282
98005	11.75	%	2006	5.00	107.50	9.8279
00013	11.00	%	2006	0.05	105.80	9.5795
00013	11.00	%	2006	0.015	105.90	9.5560
00013	11.00	%	2006	0.12	105.55	9.6383
00013	11.00	%	2006	0.10	105.25	9.7092
00013	11.00	%	2006	5.00	105.05	9.7565
98009	11.90	%	2007	10.00	108.65	9.9814
98007	12.00	%	2008	5.00	109.00	10.1835
00016	11.40	%	2008	5.00	107.37	9.9687
00016	11.40	%	2008	5.00	107.05	10.0280
00016	11.40	%	2008	5.00	107.07	10.0243
00016	11.40	%	2008	10.00	107.08	10.0224
00016	11.40	%	2008	5.00	107.00	10.0373
00016	11.40	%	2008	10.00	107.07	10.0243
00016	11.40	%	2008	5.00	107.05	10.0280
00016	11.40	%	2008	5.00	107.13	10.0132
00016	11.40	%	2008	5.00	107.07	10.0243
00016	11.40	%	2008	5.00	107.00	10.0373
00016	11.40	%	2008	5.00	107.10	10.0187
00016	11.40	%	2008	5.00	107.07	10.0243
00016	11.40	%	2008	5.00	107.50	9.9447
98023	12.25	%	2008	2.75	110.65	10.1732
99006	11.99	%	2009	25.00	108.75	10.3569
99006	11.99	%	2009	10.00	108.75	10.3569
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	110.00	10.5272
98015	12.25	%	2010	10.00	110.00	10.5272
00014	11.30	%	2010	5.00	106.12	10.2604
00014	11.30	%	2010	5.00	106.15	10.2555
00014	11.30	%	2010	5.00	106.05	10.2718
00014	11.30	%	2010	5.00	106.15	10.2555
00014	11.30	%	2010	5.00	106.00	10.2799
00014	11.30	%	2010	5.00	106.10	10.2636
00014	11.30	%	2010	10.00	106.00	10.2799
00014	11.30	%	2010	5.00	106.05	10.2718
00014	11.30	%	2010	5.00	106.00	10.2799
00014	11.30	%	2010	5.00	106.05	10.2718
00014	11.30	%	2010	5.00	106.15	10.2555
99005	12.32	%	2011	1.40	111.00	10.4948
00012	11.03	%	2012	0.12	103.60	10.4743
00012	11.03	%	2012	0.50	104.45	10.3483
00012	11.03	%	2012	5.00	103.10	10.5491
83004	10.00	%	2014	0.50	98.98	10.1381
84010	10.50	%	2014	1.00	100.40	10.4415
84010	10.50	%	2014	0.75	100.00	10.4972
99020	11.83	%	2014	10.00	106.50	10.8991
99020	11.83	%	2014	5.00	106.45	10.9059
99020	11.83	%	2014	15.00	106.50	10.8991
99020	11.83	%	2014	10.00	106.50	10.8991
00009	10.79	%	2015	1.00	100.10	10.7720
00009	10.79	%	2015	1.00	100.10	10.7720

00015	11.43 %	2015	5.00	104.02	10.8666
00015	11.43 %	2015	5.00	104.40	10.8155
00015	11.43 %	2015	2.00	104.00	10.8693
00015	11.43 %	2015	5.00	103.95	10.8761
00015	11.43 %	2015	5.00	103.90	10.8828
99019	12.30 %	2016	5.00	110.05	10.9267
99019	12.30 %	2016	0.48	110.70	10.8450
99019	12.30 %	2016	15.00	109.90	10.9457
98025	12.60 %	2018	5.00	112.65	10.9603
98025	12.60 %	2018	0.11	113.25	10.8902
98025	12.60 %	2018	0.07	113.75	10.8322
00008	10.70 %	2020	0.10	100.10	10.6855
00008	10.70 %	2020	5.00	99.30	10.7852
00008	10.70 %	2020	0.01	101.00	10.5750
00008	10.70 %	2020	1.74	101.00	10.5750
00008	10.70 %	2020	1.00	100.32	10.6584
00008	10.70 %	2020	2.00	101.60	10.5021
00008	10.70 %	2020	1.00	99.80	10.7227
Contract Date : March 28, 2001					
94009	11.75 %	2001	5.00	100.86	9.5012
94009	11.75 %	2001	5.00	100.86	9.5012
97011	11.15 %	2002	0.40	102.80	9.0007
97011	11.15 %	2002	6.00	102.79	9.0082
97011	11.15 %	2002	5.00	102.60	9.1504
97011	11.15 %	2002	5.00	102.60	9.1504
97011	11.15 %	2002	5.00	102.60	9.1504
97011	11.15 %	2002	5.00	102.55	9.1879
97011	11.15 %	2002	5.00	102.55	9.1879
97011	11.15 %	2002	5.00	102.61	9.1429
97011	11.15 %	2002	15.00	102.56	9.1804
97012	6.00 %	2002	50.00	118.00	#
98004	11.10 %	2003	1.00	102.95	9.4617
98004	11.10 %	2003	5.00	103.25	9.2990
94003	12.50 %	2004	25.00	108.10	9.3283
94003	12.50 %	2004	5.00	108.05	9.3469
94003	12.50 %	2004	5.00	108.04	9.3506
94003	12.50 %	2004	5.00	108.03	9.3543
94003	12.50 %	2004	10.00	108.06	9.3432
94003	12.50 %	2004	5.00	108.06	9.3432
94003	12.50 %	2004	5.00	108.03	9.3543
94003	12.50 %	2004	5.00	108.03	9.3543
94003	12.50 %	2004	5.00	108.09	9.3320
94003	12.50 %	2004	5.00	108.09	9.3320
94003	12.50 %	2004	5.00	108.08	9.3357
94003	12.50 %	2004	5.00	108.00	9.3655
94003	12.50 %	2004	25.00	108.11	9.3245
94003	12.50 %	2004	25.00	108.08	9.3357
94003	12.50 %	2004	25.00	108.08	9.3357
94003	12.50 %	2004	50.00	108.04	9.3506
98008	11.50 %	2004	15.00	105.15	9.5405
98008	11.50 %	2004	5.00	105.10	9.5588
94005	12.35 %	2004	15.00	107.14	9.6594
97007	12.59 %	2004	5.00	107.92	9.6579
97007	12.59 %	2004	5.00	107.90	9.6649
97007	12.59 %	2004	5.00	107.90	9.6649

98022	11.98	%	2004	10.00	107.05	9.5264
00007	9.90	%	2005	10.00	100.90	9.6233
95006	14.00	%	2005	0.16	109.80	11.0067
96005	14.00	%	2006	5.00	114.64	10.1854
99008	11.68	%	2006	10.00	107.13	9.8473
99008	11.68	%	2006	10.00	107.12	9.8498
98005	11.75	%	2006	5.00	107.47	9.8346
98005	11.75	%	2006	5.00	107.49	9.8297
00013	11.00	%	2006	5.00	105.01	9.7655
00013	11.00	%	2006	50.00	105.00	9.7679
00013	11.00	%	2006	10.00	105.00	9.7679
98009	11.90	%	2007	50.00	108.65	9.9808
98009	11.90	%	2007	5.00	108.62	9.9871
00016	11.40	%	2008	25.00	107.00	10.0368
00016	11.40	%	2008	25.00	107.00	10.0368
00016	11.40	%	2008	5.00	107.13	10.0127
00016	11.40	%	2008	5.00	107.01	10.0350
00016	11.40	%	2008	5.00	107.10	10.0183
00016	11.40	%	2008	5.00	107.15	10.0090
00016	11.40	%	2008	5.00	107.10	10.0183
00016	11.40	%	2008	5.00	107.06	10.0257
00016	11.40	%	2008	5.00	107.06	10.0257
00016	11.40	%	2008	10.00	107.01	10.0350
00016	11.40	%	2008	5.00	107.00	10.0368
00016	11.40	%	2008	10.00	107.05	10.0276
00016	11.40	%	2008	5.00	107.03	10.0313
00016	11.40	%	2008	5.00	107.01	10.0350
00016	11.40	%	2008	5.00	107.10	10.0183
00016	11.40	%	2008	15.00	107.05	10.0276
00016	11.40	%	2008	20.00	107.05	10.0276
00016	11.40	%	2008	5.00	107.00	10.0368
00016	11.40	%	2008	5.00	107.06	10.0257
00016	11.40	%	2008	5.00	107.05	10.0276
00016	11.40	%	2008	10.00	107.00	10.0368
98023	12.25	%	2008	0.50	110.10	10.2731
89009	11.50	%	2009	10.00	106.53	10.2901
99004	12.29	%	2010	20.00	109.50	10.6013
80003	7.50	%	2010	2.00	85.00	10.0467
90010	11.50	%	2010	10.00	105.45	10.5538
00014	11.30	%	2010	5.00	105.95	10.2878
00014	11.30	%	2010	5.00	106.02	10.2764
00014	11.30	%	2010	5.00	105.93	10.2910
00014	11.30	%	2010	5.00	106.15	10.2553
00014	11.30	%	2010	5.00	106.15	10.2553
00014	11.30	%	2010	5.00	105.93	10.2910
00014	11.30	%	2010	5.00	105.93	10.2910
00014	11.30	%	2010	5.00	106.08	10.2667
00014	11.30	%	2010	5.00	105.93	10.2910
00014	11.30	%	2010	5.00	105.94	10.2894
00014	11.30	%	2010	5.00	105.93	10.2910
00014	11.30	%	2010	5.00	105.92	10.2927
00014	11.30	%	2010	25.00	106.00	10.2797
00014	11.30	%	2010	5.00	106.00	10.2797
00014	11.30	%	2010	5.00	106.10	10.2634
00014	11.30	%	2010	5.00	105.96	10.2862

99005	12.32 %	2011	65.00	110.95	10.5022
91012	11.50 %	2011	10.00	106.00	10.5296
00017	11.50 %	2011	50.00	106.25	10.5063
00017	11.50 %	2011	5.00	106.05	10.5366
00012	11.03 %	2012	10.00	102.95	10.5715
00012	11.03 %	2012	5.00	102.91	10.5775
00012	11.03 %	2012	5.00	102.98	10.5670
01001	10.47 %	2015	1.00	98.50	10.6761
01001	10.47 %	2015	4.00	100.00	10.4665
01001	10.47 %	2015	1.23	100.50	10.3977
00015	11.43 %	2015	5.00	103.80	10.8963
00015	11.43 %	2015	8.00	103.80	10.8963
00015	11.43 %	2015	10.00	103.80	10.8963
00015	11.43 %	2015	5.00	103.80	10.8963
00015	11.43 %	2015	10.00	103.80	10.8963
00015	11.43 %	2015	25.00	103.85	10.8895
00015	11.43 %	2015	7.07	104.95	10.7418
98025	12.60 %	2018	5.00	112.70	10.9544
98025	12.60 %	2018	5.00	112.70	10.9544
98025	12.60 %	2018	4.68	112.99	10.9205
00008	10.70 %	2020	0.05	100.40	10.6486
00008	10.70 %	2020	10.00	99.75	10.7290
00008	10.70 %	2020	0.25	99.65	10.7415
00008	10.70 %	2020	0.25	100.00	10.6980
00008	10.70 %	2020	25.00	99.75	10.7290
00008	10.70 %	2020	1.00	99.10	10.8103
Total			1739.0885		

B. State Government Securities

Contract Date : March 27, 2001

95213	14.00% MAHARASHTRA S.D.L.				
2005		0.0042	113.50	9.9421	
98212	12.15% MAHARASHTRA SDL				
2008		5.00	108.69	10.3803	
98221	12.15% TAMILNADU SDL 2008	5.00	108.69	10.3803	
98212	12.15% MAHARASHTRA SDL				
2008		5.00	108.00	10.5136	
99225	12.25% TAMIL NADU SDL				
2009		5.00	108.25	10.6945	
99213	12.25% KARNATAKA SDL 2009	5.00	109.35	10.4997	
99225	12.25% TAMIL NADU SDL				
2009		5.00	109.35	10.4997	

Contract Date : March 28, 2001

97257	12.30 % KARNATAKA SDL				
2007		0.10	105.08	11.1807	
00225	10.52% MAHARASHTRA SDL				
2010		0.02	101.20	10.3103	
00261	12.00% TAMIL NADU SDL				
2010		0.04	108.25	10.6003	
00264	11.57% KARNATAKA STATE				
G.S 2010		3.19	105.77	10.5971	
00264	11.57% KARNATAKA STATE				
G.S 2010		0.44	105.77	10.5971	

Total 33.7942

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : March 27, 2001			
10/04/2001	6.39	99.7159	7.4076
10/04/2001	1.00	99.7194	7.3161
Contract Date : March 28, 2001			
10/04/2001	1.50	99.7336	7.4791
10/04/2001	5.65	99.7336	7.4791
10/04/2001	10.00	99.7070	8.2281
Total	24.54		
(ii) 91 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : March 28, 2001			
02/04/2001	10.00	99.9281	5.2381
02/04/2001	6.00	99.9138	6.2808
16/04/2001	0.0075	99.6189	7.3290
16/04/2001	0.05	99.6189	7.3290
16/04/2001	0.05	99.6189	7.3290
16/04/2001	0.10	99.6189	7.3290
16/04/2001	0.35	99.6189	7.3290
16/04/2001	0.05	99.6189	7.3290
16/04/2001	0.405	99.6189	7.3290
18/06/2001	5.00	98.1046	8.5763
26/06/2001	14.00	97.9471	8.4769
26/06/2001	6.5075	97.9117	8.6262
Total	42.52		
(iii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : March 27, 2001			
21/06/2001	10.00	98.0299	8.5061
21/06/2001	5.00	98.0299	8.5061
05/07/2001	10.00	97.7024	8.5599
19/07/2001	5.00	97.3802	8.5900
Contract Date : March 28, 2001			
21/06/2001	10.00	98.0254	8.6263
19/07/2001	15.00	97.3714	8.6959
19/07/2001	8.00	97.3684	8.7061
Total	63.00		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : March 27, 2001			
15/06/2001	5.00	98.1726	8.4694
12/07/2001	10.00	97.5412	8.5754
01/11/2001	5.00	94.9365	8.8649
21/02/2002	5.00	92.5449	8.8588
21/03/2002	12.00	92.0546	8.7514
Contract Date : March 28, 2001			
26/07/2001	5.00	97.2099	8.7062
23/08/2001	10.00	96.6304	8.5764
15/11/2001	5.00	94.6402	8.8856
15/11/2001	5.00	94.6174	8.9255
29/11/2001	5.00	94.3231	8.9055
13/12/2001	10.00	93.9879	8.9553
28/12/2001	2.385	100.0000	0.0000
28/12/2001	5.00	93.6630	8.9554

28/12/2001	5.00	93.6630	8.9554
07/02/2002	10.00	92.7715	8.9753
Total	99.385		

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					
98013	11.55 % 2001	5.00	100.40	10.00	1
94009	11.75 % 2001	5.00	100.75	10.00	1
94009	11.75 % 2001	10.00	100.75	9.25	1
97008	11.83 % 2003	5.00	104.80	10.00	1
98015	12.25 % 2010	5.00	109.00	9.35	1
00014	11.30 % 2010	25.00	105.80	9.45	1
00014	11.30 % 2010	25.00	105.80	9.45	1
00014	11.30 % 2010	25.00	105.80	9.45	1
Total		105.00			
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)					
	26/06/2001	30.00	97.9117	9.00	1
Total		30.00			
(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 : 28 March 2001