

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 3 April, 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 : April 03, 2001				
94003	12.50 % 2004	5.00	108.65	11.5039
94003	12.50 % 2004	5.00	108.63	11.5060
94003	12.50 % 2004	5.00	108.60	11.5092
97010	11.19 % 2005	5.00	106.59	10.4953
00016	11.40 % 2008	5.00	108.24	10.5301
00016	11.40 % 2008	5.00	108.15	10.5388
Contract Date : March 31, 2001				
97011	11.15 % 2002	10.00	102.89	8.9971
Contract Date : March 30, 2001				
94003	12.50 % 2004	5.00	108.55	9.1554
94003	12.50 % 2004	5.00	108.65	9.1184
00013	11.00 % 2006	5.00	106.03	9.5237
98009	11.90 % 2007	5.00	109.70	9.7612
98009	11.90 % 2007	5.00	109.67	9.7674
00016	11.40 % 2008	10.00	107.85	9.8789
00016	11.40 % 2008	15.00	107.95	9.8605
00016	11.40 % 2008	15.00	108.00	9.8513
00014	11.30 % 2010	5.00	107.25	10.0777
00014	11.30 % 2010	5.00	106.90	10.1338
00014	11.30 % 2010	5.00	106.90	10.1338
00015	11.43 % 2015	5.00	103.90	10.8825
00015	11.43 % 2015	5.00	104.10	10.8555
00015	11.43 % 2015	5.00	104.00	10.8690
00015	11.43 % 2015	5.00	104.25	10.8353
00015	11.43 % 2015	5.00	104.25	10.8353
00015	11.43 % 2015	5.00	104.15	10.8488
00015	11.43 % 2015	5.00	104.10	10.8555
00015	11.43 % 2015	5.00	104.18	10.8448
00015	11.43 % 2015	5.00	104.30	10.8286
00015	11.43 % 2015	25.00	103.73	10.9056
00015	11.43 % 2015	5.00	103.76	10.9015
00015	11.43 % 2015	5.00	104.20	10.8421
00015	11.43 % 2015	5.00	104.20	10.8421
00015	11.43 % 2015	5.00	104.20	10.8421
Contract Date : March 31, 2001				
94003	12.50 % 2004	5.00	108.60	9.1340
94003	12.50 % 2004	5.00	108.695	9.0988
94003	12.50 % 2004	10.00	108.70	9.0969
94003	12.50 % 2004	5.00	108.68	9.1044

94003	12.50	%	2004	5.00	108.60	9.1340
94003	12.50	%	2004	5.00	108.66	9.1118
94003	12.50	%	2004	5.00	108.62	9.1266
94003	12.50	%	2004	15.00	108.72	9.0895
94003	12.50	%	2004	5.00	108.64	9.1192
94003	12.50	%	2004	5.00	108.60	9.1340
94003	12.50	%	2004	10.00	108.65	9.1155
94003	12.50	%	2004	25.00	108.70	9.0969
98022	11.98	%	2004	5.00	107.75	9.2887
97010	11.19	%	2005	5.00	106.65	9.2945
97010	11.19	%	2005	20.00	106.71	9.2781
97010	11.19	%	2005	20.00	106.70	9.2808
99008	11.68	%	2006	10.00	108.40	9.5355
99008	11.68	%	2006	5.00	108.35	9.5477
98005	11.75	%	2006	5.00	108.55	9.5700
98005	11.75	%	2006	5.00	108.40	9.6063
98005	11.75	%	2006	25.00	108.58	9.5628
98005	11.75	%	2006	0.50	106.25	10.1334
98005	11.75	%	2006	0.10	106.25	10.1334
00013	11.00	%	2006	5.00	106.20	9.4832
00013	11.00	%	2006	5.00	106.26	9.4691
00013	11.00	%	2006	25.00	106.14	9.4973
98009	11.90	%	2007	5.00	109.96	9.7069
98007	12.00	%	2008	0.04	109.15	10.1535
00016	11.40	%	2008	5.00	108.40	9.7776
00016	11.40	%	2008	5.00	108.30	9.7959
00016	11.40	%	2008	10.00	108.25	9.8050
00016	11.40	%	2008	5.00	108.30	9.7959
00016	11.40	%	2008	15.00	108.40	9.7776
00016	11.40	%	2008	5.00	108.40	9.7776
00016	11.40	%	2008	10.00	108.25	9.8050
00016	11.40	%	2008	10.00	108.35	9.7867
00016	11.40	%	2008	10.00	108.30	9.7959
00016	11.40	%	2008	5.00	108.33	9.7904
00016	11.40	%	2008	5.00	108.38	9.7813
00016	11.40	%	2008	15.00	108.37	9.7831
98023	12.25	%	2008	0.645	110.20	10.2530
00014	11.30	%	2010	5.00	107.45	10.0455
00014	11.30	%	2010	5.00	107.34	10.0631
00014	11.30	%	2010	5.00	107.20	10.0854
00014	11.30	%	2010	5.00	107.34	10.0631
00014	11.30	%	2010	5.00	107.35	10.0615
00014	11.30	%	2010	5.00	107.44	10.0471
00017	11.50	%	2011	5.00	107.28	10.3510
00015	11.43	%	2015	10.00	104.40	10.8151
00015	11.43	%	2015	10.00	104.48	10.8044
00015	11.43	%	2015	5.00	104.15	10.8487
00015	11.43	%	2015	10.00	104.20	10.8420
00015	11.43	%	2015	5.00	104.05	10.8622
00015	11.43	%	2015	5.00	104.30	10.8285
00015	11.43	%	2015	5.00	104.25	10.8352
00015	11.43	%	2015	10.00	104.20	10.8420
00015	11.43	%	2015	5.00	104.50	10.8017
00015	11.43	%	2015	5.00	104.50	10.8017
00015	11.43	%	2015	5.00	104.50	10.8017

00015	11.43 %	2015	5.00	104.50	10.8017
00015	11.43 %	2015	5.00	104.35	10.8218
00015	11.43 %	2015	5.00	104.40	10.8151
00015	11.43 %	2015	5.00	104.38	10.8178
00015	11.43 %	2015	5.00	104.50	10.8017
00015	11.43 %	2015	10.00	104.20	10.8420
00015	11.43 %	2015	25.00	104.35	10.8218
Contract Date : April 03, 2001					
97009	10.85 %	2001	15.00	100.45	9.3093
94009	11.75 %	2001	15.00	100.77	9.6531
94009	11.75 %	2001	5.00	100.91	9.2889
94009	11.75 %	2001	5.00	100.91	9.2889
98031	11.47 %	2001	25.00	101.40	9.2537
98031	11.47 %	2001	5.00	101.40	9.2537
87006	11.00 %	2002	3.00	102.16	8.8863
97011	11.15 %	2002	25.00	102.87	8.9267
97011	11.15 %	2002	25.00	102.90	8.9041
97011	11.15 %	2002	5.00	102.90	8.9041
97011	11.15 %	2002	5.00	102.88	8.9192
97011	11.15 %	2002	5.00	102.87	8.9267
97011	11.15 %	2002	5.00	102.87	8.9267
94003	12.50 %	2004	10.00	108.70	9.0912
94003	12.50 %	2004	5.00	108.67	9.1023
94003	12.50 %	2004	5.00	108.67	9.1023
94003	12.50 %	2004	10.00	108.67	9.1023
94003	12.50 %	2004	10.00	108.67	9.1023
94003	12.50 %	2004	5.00	108.66	9.1060
94003	12.50 %	2004	5.00	108.67	9.1023
94003	12.50 %	2004	5.00	108.60	9.1283
94003	12.50 %	2004	5.00	108.61	9.1246
94003	12.50 %	2004	5.00	108.63	9.1172
94003	12.50 %	2004	5.00	108.63	9.1172
94003	12.50 %	2004	5.00	108.65	9.1097
94003	12.50 %	2004	5.00	108.635	9.1153
94003	12.50 %	2004	5.00	108.63	9.1172
94003	12.50 %	2004	5.00	108.62	9.1209
94003	12.50 %	2004	10.00	108.68	9.0986
94003	12.50 %	2004	10.00	108.66	9.1060
94003	12.50 %	2004	10.00	108.63	9.1172
94003	12.50 %	2004	5.00	108.62	9.1209
94003	12.50 %	2004	5.00	108.63	9.1172
94003	12.50 %	2004	5.00	108.61	9.1246
94003	12.50 %	2004	5.00	108.63	9.1172
94003	12.50 %	2004	5.00	108.60	9.1283
97007	12.59 %	2004	5.00	108.20	9.5494
98011	11.75 %	2004	0.05	107.40	9.0323
98022	11.98 %	2004	25.00	107.44	9.3876
00011	10.20 %	2005	5.00	102.65	9.4242
97010	11.19 %	2005	5.00	106.58	9.3115
97010	11.19 %	2005	5.00	106.59	9.3088
97010	11.19 %	2005	5.00	106.67	9.2869
97010	11.19 %	2005	5.00	106.64	9.2951
97010	11.19 %	2005	5.00	106.66	9.2897
97010	11.19 %	2005	5.00	106.65	9.2924
97010	11.19 %	2005	5.00	106.64	9.2951

97010	11.19	%	2005	5.00	106.58	9.3115
97010	11.19	%	2005	5.00	106.55	9.3197
97010	11.19	%	2005	10.00	106.66	9.2897
97010	11.19	%	2005	5.00	106.68	9.2842
97010	11.19	%	2005	5.31	106.55	9.3197
99008	11.68	%	2006	5.00	108.36	9.5438
99008	11.68	%	2006	10.00	108.35	9.5462
99008	11.68	%	2006	10.00	108.36	9.5438
99008	11.68	%	2006	5.00	108.34	9.5487
99008	11.68	%	2006	5.00	108.35	9.5462
99008	11.68	%	2006	5.00	108.30	9.5584
86007	11.50	%	2006	9.00	107.15	9.6868
00013	11.00	%	2006	10.00	106.14	9.4960
00013	11.00	%	2006	5.00	106.13	9.4983
00013	11.00	%	2006	5.00	106.13	9.4983
00013	11.00	%	2006	5.00	106.10	9.5054
00013	11.00	%	2006	5.00	106.13	9.4983
00013	11.00	%	2006	5.00	106.10	9.5054
96015	13.85	%	2006	16.00	115.77	9.9923
97002	13.05	%	2007	0.79	113.30	10.0596
98009	11.90	%	2007	5.00	109.92	9.7139
98009	11.90	%	2007	5.00	109.49	9.8029
98009	11.90	%	2007	30.00	109.95	9.7077
98009	11.90	%	2007	5.00	109.95	9.7077
98009	11.90	%	2007	15.00	109.85	9.7283
98009	11.90	%	2007	5.00	109.80	9.7387
98009	11.90	%	2007	5.00	109.86	9.7263
00016	11.40	%	2008	20.00	108.18	9.8169
00016	11.40	%	2008	5.00	108.26	9.8022
00016	11.40	%	2008	5.00	108.16	9.8206
00016	11.40	%	2008	5.00	108.25	9.8041
00016	11.40	%	2008	5.00	108.30	9.7949
00016	11.40	%	2008	5.00	108.34	9.7876
00016	11.40	%	2008	5.00	108.20	9.8132
00016	11.40	%	2008	5.00	108.38	9.7803
00016	11.40	%	2008	5.00	108.33	9.7894
00016	11.40	%	2008	5.00	108.28	9.7986
00016	11.40	%	2008	5.00	108.17	9.8187
00016	11.40	%	2008	5.00	108.32	9.7913
00016	11.40	%	2008	5.00	108.17	9.8187
00016	11.40	%	2008	5.00	108.36	9.7840
00016	11.40	%	2008	5.00	108.32	9.7913
00016	11.40	%	2008	5.00	108.345	9.7867
00016	11.40	%	2008	5.00	108.33	9.7894
00016	11.40	%	2008	10.00	108.32	9.7913
00016	11.40	%	2008	5.00	108.20	9.8132
00016	11.40	%	2008	10.00	108.19	9.8151
00016	11.40	%	2008	5.00	108.17	9.8187
00016	11.40	%	2008	5.00	108.30	9.7949
00016	11.40	%	2008	5.00	108.31	9.7931
00016	11.40	%	2008	5.00	108.25	9.8041
00016	11.40	%	2008	5.00	108.25	9.8041
00016	11.40	%	2008	5.00	108.25	9.8041
00016	11.40	%	2008	5.00	108.12	9.8279
00016	11.40	%	2008	5.00	108.25	9.8041

00016	11.40	%	2008	5.00	108.14	9.8242
00016	11.40	%	2008	5.00	108.25	9.8041
00016	11.40	%	2008	5.00	108.12	9.8279
00016	11.40	%	2008	5.00	108.24	9.8059
00016	11.40	%	2008	10.00	108.265	9.8013
00016	11.40	%	2008	5.00	108.26	9.8022
00016	11.40	%	2008	5.00	108.33	9.7894
00016	11.40	%	2008	5.00	108.15	9.8224
00016	11.40	%	2008	5.00	108.25	9.8041
00016	11.40	%	2008	10.00	108.255	9.8032
00016	11.40	%	2008	10.00	108.38	9.7803
00014	11.30	%	2010	10.00	107.37	10.0578
00014	11.30	%	2010	5.00	107.26	10.0753
00014	11.30	%	2010	5.00	107.28	10.0721
00014	11.30	%	2010	5.00	107.25	10.0769
00014	11.30	%	2010	5.00	107.25	10.0769
00014	11.30	%	2010	10.00	107.155	10.0922
00014	11.30	%	2010	5.00	107.28	10.0721
00014	11.30	%	2010	5.00	107.38	10.0562
00014	11.30	%	2010	5.00	107.32	10.0657
00014	11.30	%	2010	5.00	107.30	10.0689
00014	11.30	%	2010	5.00	107.18	10.0882
00014	11.30	%	2010	5.00	107.23	10.0801
00014	11.30	%	2010	5.00	107.28	10.0721
00014	11.30	%	2010	5.00	107.30	10.0689
00014	11.30	%	2010	5.00	107.30	10.0689
00014	11.30	%	2010	5.00	107.28	10.0721
00014	11.30	%	2010	5.00	107.29	10.0705
00014	11.30	%	2010	5.00	107.26	10.0753
00014	11.30	%	2010	5.00	107.30	10.0689
00014	11.30	%	2010	10.00	107.11	10.0994
00014	11.30	%	2010	5.00	107.25	10.0769
00014	11.30	%	2010	5.00	107.27	10.0737
00014	11.30	%	2010	5.00	107.28	10.0721
00014	11.30	%	2010	5.00	107.21	10.0833
00012	11.03	%	2012	5.00	104.10	10.3994
00012	11.03	%	2012	5.00	104.08	10.4023
00012	11.03	%	2012	5.00	104.05	10.4068
00012	11.03	%	2012	10.00	104.10	10.3994
00015	11.43	%	2015	25.00	104.20	10.8418
00015	11.43	%	2015	5.00	104.20	10.8418
00015	11.43	%	2015	10.00	104.33	10.8243
00015	11.43	%	2015	10.00	104.40	10.8149
00015	11.43	%	2015	5.00	104.38	10.8176
00015	11.43	%	2015	5.00	104.38	10.8176
00015	11.43	%	2015	5.00	104.16	10.8472
00015	11.43	%	2015	1.70	104.25	10.8351
00015	11.43	%	2015	5.00	104.30	10.8283
00015	11.43	%	2015	5.00	104.40	10.8149
00015	11.43	%	2015	5.00	104.48	10.8042
00015	11.43	%	2015	10.00	104.25	10.8351
00015	11.43	%	2015	5.00	104.24	10.8364
00015	11.43	%	2015	5.00	104.15	10.8485
00015	11.43	%	2015	5.00	104.16	10.8472
00015	11.43	%	2015	5.00	104.40	10.8149

00015	11.43 %	2015	5.00	104.40	10.8149
00015	11.43 %	2015	5.00	104.37	10.8189
00015	11.43 %	2015	5.00	104.35	10.8216
00015	11.43 %	2015	5.00	104.35	10.8216
00015	11.43 %	2015	5.00	104.25	10.8351
00015	11.43 %	2015	5.00	104.33	10.8243
00015	11.43 %	2015	5.00	104.15	10.8485
00015	11.43 %	2015	5.00	104.25	10.8351
00015	11.43 %	2015	5.00	104.20	10.8418
00015	11.43 %	2015	5.00	104.36	10.8203
00015	11.43 %	2015	5.00	104.15	10.8485
00015	11.43 %	2015	5.00	104.32	10.8257
00015	11.43 %	2015	5.00	104.24	10.8364
00015	11.43 %	2015	7.00	104.25	10.8351
00015	11.43 %	2015	5.00	104.50	10.8015
00015	11.43 %	2015	5.00	104.35	10.8216
00015	11.43 %	2015	5.00	104.25	10.8351
98025	12.60 %	2018	9.182	112.98	10.9215
98025	12.60 %	2018	0.057	113.40	10.8725
Total			1883.374		
B. State Government Securities					
Contract Date : April 03, 2001					
97250	13.05% WEST BENGAL	2007	0.001	100.00	13.0436
91247	12.00% MAHARASHTRA S.D.	2011	0.001	100.00	11.9951
Total			0.002		
C. Treasury Bills					
(i) 14 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
Contract Date : April 03, 2001					
10/04/2001			1.00	99.8564	7.4779
10/04/2001			0.7775	99.8373	8.4742
17/04/2001			10.00	99.6846	8.2263
17/04/2001			15.00	99.6731	8.5273
Total			26.7775		
(ii) 91 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
Contract Date : April 03, 2001					
09/04/2001			33.00	99.8793	7.3313
16/04/2001			0.01	99.7389	7.3299
16/04/2001			0.005	99.7389	7.3299
14/05/2001			4.00	99.0873	8.1776
Total			37.015		
(iii) 182 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
Contract Date : April 03, 2001					
21/06/2001			1.50	98.2980	7.9779
13/09/2001			7.50	96.3844	8.3770
Total			9.00		
(iv) 364 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
Contract Date : March 31, 2001					
21/03/2002			12.00	92.1773	8.7017
21/03/2002			10.00	92.1364	8.7511
Contract Date : April 03, 2001					

28/06/2001	5.00	98.0321	8.4965
04/10/2001	20.00	95.8448	8.5764
04/10/2001	0.60	96.0072	8.2273
07/02/2002	7.50	93.1194	8.6761
07/03/2002	45.00	92.4254	8.8258
Total	100.10		

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					
98013	11.55 % 2001	25.00	100.55	8.00	1
98013	11.55 % 2001	25.00	100.55	8.00	1
98013	11.55 % 2001	25.00	100.55	8.00	1
98013	11.55 % 2001	25.00	100.55	8.00	1
97008	11.83 % 2003	25.00	105.50	8.25	1
94003	12.50 % 2004	20.00	108.52	8.25	1
00007	9.90 % 2005	20.00	101.35	8.25	1
00007	9.90 % 2005	20.00	101.35	8.25	1
00011	10.20 % 2005	20.00	102.45	8.25	1
98005	11.75 % 2006	20.00	108.30	8.25	1
98009	11.90 % 2007	20.00	109.60	8.25	1
00014	11.30 % 2010	25.00	107.00	8.60	1
00014	11.30 % 2010	25.00	107.00	8.60	1
00014	11.30 % 2010	25.00	107.00	8.60	1
00014	11.30 % 2010	25.00	107.00	8.60	1
Total		345.00			
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)					
	23/08/2001	25.00	96.7626	8.25	1
	06/09/2001	15.00	96.4547	8.25	1
	15/11/2001	23.00	94.6660	8.25	1
	15/11/2001	23.00	94.6660	8.25	1
	15/11/2001	23.00	94.6660	8.25	1
	15/11/2001	23.00	94.6660	8.25	1
Total		132.00			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 03 April 2001

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