

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 09 July 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 : July 06, 2001				
97009	10.85 % 2001	10.00	100.18	7.7856
97011	11.15 % 2002	20.00	103.75	7.6686
94003	12.50 % 2004	5.00	111.26	7.8038
00016	11.40 % 2008	5.00	114.00	8.7230
00017	11.50 % 2011	5.00	113.66	9.4069
00017	11.50 % 2011	5.00	113.65	9.4083
00018	11.60 % 2020	5.00	113.45	10.0161
01006	10.25 % 2021	5.00	103.14	9.8840
01006	10.25 % 2021	5.00	103.14	9.8840
Contract Date : July 07, 2001				
94003	12.50 % 2004	25.00	111.29	7.7882
94003	12.50 % 2004	5.00	111.30	7.7843
94003	12.50 % 2004	10.00	111.30	7.7843
94003	12.50 % 2004	5.00	111.30	7.7843
94003	12.50 % 2004	5.00	111.30	7.7843
94003	12.50 % 2004	5.00	111.30	7.7843
98022	11.98 % 2004	5.00	111.35	7.8557
98022	11.98 % 2004	10.00	111.35	7.8557
97010	11.19 % 2005	5.00	111.29	7.9056
97010	11.19 % 2005	5.00	111.29	7.9056
97010	11.19 % 2005	5.00	111.305	7.9015
99008	11.68 % 2006	10.00	113.95	8.0829
98005	11.75 % 2006	5.00	114.15	8.1096
92003	12.50 % 2007	10.00	115.75	8.9161
00016	11.40 % 2008	5.00	114.10	8.7049
00016	11.40 % 2008	5.00	114.05	8.7136
00016	11.40 % 2008	5.00	114.04	8.7154
00016	11.40 % 2008	5.00	114.10	8.7049
00016	11.40 % 2008	5.00	114.10	8.7049
00016	11.40 % 2008	5.00	114.16	8.6944
00016	11.40 % 2008	5.00	114.09	8.7066
00016	11.40 % 2008	5.00	114.06	8.7119
00016	11.40 % 2008	5.00	114.08	8.7084
00016	11.40 % 2008	5.00	114.05	8.7136
00016	11.40 % 2008	10.00	114.21	8.6856
00016	11.40 % 2008	5.00	113.90	8.7399
00016	11.40 % 2008	5.00	113.90	8.7399
00016	11.40 % 2008	5.00	114.22	8.6839
00016	11.40 % 2008	5.00	114.20	8.6874

00016	11.40	%	2008	5.00	114.10	8.7049
00016	11.40	%	2008	25.00	113.95	8.7311
00016	11.40	%	2008	5.00	114.19	8.6891
00016	11.40	%	2008	5.00	114.15	8.6961
00016	11.40	%	2008	5.00	114.15	8.6961
00016	11.40	%	2008	5.00	114.15	8.6961
00016	11.40	%	2008	5.00	114.15	8.6961
00016	11.40	%	2008	5.00	114.07	8.7101
00016	11.40	%	2008	5.00	114.10	8.7049
00016	11.40	%	2008	10.00	114.24	8.6804
00016	11.40	%	2008	10.00	114.07	8.7101
00016	11.40	%	2008	5.00	114.19	8.6891
00016	11.40	%	2008	5.00	114.20	8.6874
00016	11.40	%	2008	5.00	114.20	8.6874
00016	11.40	%	2008	5.00	114.18	8.6909
99006	11.99	%	2009	5.00	115.40	9.1648
99006	11.99	%	2009	25.00	115.35	9.1732
99006	11.99	%	2009	10.00	115.40	9.1648
99006	11.99	%	2009	10.00	115.40	9.1648
99006	11.99	%	2009	5.00	115.40	9.1648
79002	7.00	%	2009	2.00	88.60	9.0516
99004	12.29	%	2010	5.00	115.29	9.6252
00014	11.30	%	2010	5.00	112.75	9.1934
00014	11.30	%	2010	10.00	112.70	9.2010
00014	11.30	%	2010	5.00	112.70	9.2010
00014	11.30	%	2010	5.00	112.64	9.2102
00014	11.30	%	2010	5.00	112.70	9.2010
00014	11.30	%	2010	10.00	112.65	9.2087
99005	12.32	%	2011	0.50	115.45	9.7921
99005	12.32	%	2011	0.50	114.15	9.9861
00010	10.95	%	2011	10.00	110.20	9.3449
00010	10.95	%	2011	5.00	110.25	9.3375
00010	10.95	%	2011	15.00	110.30	9.3302
00010	10.95	%	2011	5.00	110.25	9.3375
00010	10.95	%	2011	5.00	110.25	9.3375
00010	10.95	%	2011	5.00	110.25	9.3375
00010	10.95	%	2011	1.00	109.95	9.3817
01007	9.39	%	2011	0.45	100.75	9.2728
01007	9.39	%	2011	20.00	100.72	9.2774
01007	9.39	%	2011	1.00	100.40	9.3271
01007	9.39	%	2011	5.00	100.76	9.2712
01007	9.39	%	2011	1.00	100.77	9.2697
01007	9.39	%	2011	1.00	100.69	9.2821
01007	9.39	%	2011	5.00	100.74	9.2743
01007	9.39	%	2011	1.00	100.65	9.2883
01007	9.39	%	2011	5.00	100.85	9.2573
01007	9.39	%	2011	5.00	100.85	9.2573
01007	9.39	%	2011	5.00	100.90	9.2496
01007	9.39	%	2011	5.00	100.80	9.2650
01007	9.39	%	2011	5.00	100.80	9.2650
01007	9.39	%	2011	5.00	100.88	9.2527
01007	9.39	%	2011	5.00	100.92	9.2465
01007	9.39	%	2011	5.00	100.92	9.2465
01007	9.39	%	2011	5.00	100.95	9.2418
01007	9.39	%	2011	5.00	100.95	9.2418

01007	9.39 %	2011	5.00	100.95	9.2418
01007	9.39 %	2011	1.00	100.70	9.2805
01007	9.39 %	2011	5.00	100.70	9.2805
01007	9.39 %	2011	0.50	100.40	9.3271
01007	9.39 %	2011	5.00	100.72	9.2774
01007	9.39 %	2011	2.30	100.70	9.2805
01007	9.39 %	2011	5.00	100.71	9.2790
91012	11.50 %	2011	5.00	112.775	9.4997
91012	11.50 %	2011	5.00	112.77	9.5004
00017	11.50 %	2011	5.00	113.85	9.3800
00017	11.50 %	2011	5.00	113.53	9.4248
00017	11.50 %	2011	5.00	113.77	9.3912
00017	11.50 %	2011	5.00	113.78	9.3898
00017	11.50 %	2011	5.00	113.77	9.3912
00017	11.50 %	2011	25.00	113.88	9.3758
00017	11.50 %	2011	5.00	113.80	9.3870
00017	11.50 %	2011	5.00	113.77	9.3912
00017	11.50 %	2011	5.00	113.80	9.3870
00017	11.50 %	2011	5.00	113.70	9.4010
00017	11.50 %	2011	5.00	113.70	9.4010
00017	11.50 %	2011	5.00	113.71	9.3996
00017	11.50 %	2011	5.00	113.90	9.3730
00017	11.50 %	2011	5.00	113.90	9.3730
00017	11.50 %	2011	5.00	113.90	9.3730
00017	11.50 %	2011	5.00	113.74	9.3954
00017	11.50 %	2011	5.00	113.68	9.4038
00017	11.50 %	2011	5.00	113.68	9.4038
00017	11.50 %	2011	10.00	113.87	9.3772
00017	11.50 %	2011	5.00	113.65	9.4080
00017	11.50 %	2011	5.00	113.65	9.4080
00017	11.50 %	2011	5.00	113.74	9.3954
00017	11.50 %	2011	5.00	113.83	9.3828
00017	11.50 %	2011	5.00	113.80	9.3870
00017	11.50 %	2011	5.00	113.80	9.3870
00017	11.50 %	2011	5.00	113.83	9.3828
00017	11.50 %	2011	10.00	113.85	9.3800
00017	11.50 %	2011	5.00	113.83	9.3828
00017	11.50 %	2011	25.00	113.83	9.3828
00017	11.50 %	2011	5.00	113.83	9.3828
00017	11.50 %	2011	20.00	113.86	9.3786
00017	11.50 %	2011	10.00	113.85	9.3800
00017	11.50 %	2011	5.00	113.85	9.3800
00017	11.50 %	2011	5.00	113.85	9.3800
00017	11.50 %	2011	10.00	113.72	9.3982
00017	11.50 %	2011	5.00	113.66	9.4066
84005	10.25 %	2012	1.00	104.45	9.5804
00012	11.03 %	2012	0.80	110.37	9.4920
00012	11.03 %	2012	5.00	110.35	9.4948
00012	11.03 %	2012	10.00	110.48	9.4768
00012	11.03 %	2012	5.00	110.49	9.4754
00012	11.03 %	2012	5.00	110.49	9.4754
00012	11.03 %	2012	5.00	110.45	9.4809
00012	11.03 %	2012	1.00	110.32	9.4989
00012	11.03 %	2012	10.00	110.45	9.4809
00012	11.03 %	2012	5.00	110.38	9.4906

00012	11.03	%	2012	5.00	110.49	9.4754
00012	11.03	%	2012	5.00	110.49	9.4754
00012	11.03	%	2012	15.00	110.36	9.4934
00012	11.03	%	2012	10.00	110.43	9.4837
00012	11.03	%	2012	5.00	110.45	9.4809
00012	11.03	%	2012	5.00	110.45	9.4809
00012	11.03	%	2012	25.00	110.45	9.4809
00012	11.03	%	2012	5.00	110.32	9.4989
00012	11.03	%	2012	5.00	110.35	9.4948
00012	11.03	%	2012	5.00	110.35	9.4948
82005	9.00	%	2013	10.00	98.50	9.2077
82005	9.00	%	2013	0.50	99.50	9.0671
01005	9.81	%	2013	0.50	103.20	9.3559
01005	9.81	%	2013	0.50	103.30	9.3421
01005	9.81	%	2013	5.00	103.17	9.3600
01005	9.81	%	2013	5.00	103.18	9.3587
01005	9.81	%	2013	5.00	103.15	9.3628
01005	9.81	%	2013	5.00	103.25	9.3490
01005	9.81	%	2013	5.00	103.11	9.3683
01005	9.81	%	2013	1.00	103.01	9.3822
01005	9.81	%	2013	5.00	103.09	9.3711
01005	9.81	%	2013	5.00	103.27	9.3462
01005	9.81	%	2013	5.00	103.17	9.3600
01005	9.81	%	2013	5.00	103.17	9.3600
83004	10.00	%	2014	5.00	102.94	9.5952
84010	10.50	%	2014	5.00	105.28	9.7783
84010	10.50	%	2014	1.00	105.30	9.7757
99020	11.83	%	2014	10.00	114.23	9.8835
01001	10.47	%	2015	5.00	105.92	9.6755
01001	10.47	%	2015	5.00	105.92	9.6755
01001	10.47	%	2015	5.00	105.97	9.6691
01001	10.47	%	2015	2.00	105.96	9.6703
01001	10.47	%	2015	5.00	105.94	9.6729
01001	10.47	%	2015	5.00	105.95	9.6716
01001	10.47	%	2015	5.00	105.95	9.6716
01001	10.47	%	2015	5.00	105.95	9.6716
01001	10.47	%	2015	5.00	105.95	9.6716
01001	10.47	%	2015	5.00	106.02	9.6627
01001	10.47	%	2015	5.00	106.02	9.6627
01001	10.47	%	2015	5.00	105.99	9.6665
85007	11.50	%	2015	0.53	110.75	10.0436
85007	11.50	%	2015	3.00	109.30	10.2270
00015	11.43	%	2015	5.00	112.38	9.7891
00015	11.43	%	2015	15.00	112.30	9.7989
00015	11.43	%	2015	5.00	112.40	9.7867
00015	11.43	%	2015	5.00	112.39	9.7879
00015	11.43	%	2015	5.00	112.30	9.7989
00015	11.43	%	2015	10.00	112.32	9.7964
00015	11.43	%	2015	5.00	112.39	9.7879
00015	11.43	%	2015	5.00	112.35	9.7928
00015	11.43	%	2015	10.00	112.32	9.7964
00015	11.43	%	2015	5.00	112.35	9.7928
00015	11.43	%	2015	5.00	112.36	9.7916
00015	11.43	%	2015	5.00	112.40	9.7867
01004	10.45	%	2018	1.00	105.52	9.7713

01004	10.45 %	2018	1.00	105.65	9.7561
01004	10.45 %	2018	5.00	105.60	9.7619
00018	11.60 %	2020	5.00	113.23	10.0393
01006	10.25 %	2021	5.00	103.24	9.8727
01006	10.25 %	2021	5.00	103.24	9.8727
01006	10.25 %	2021	5.00	103.24	9.8727
01006	10.25 %	2021	5.00	103.24	9.8727
01006	10.25 %	2021	5.00	103.24	9.8727
01006	10.25 %	2021	2.00	103.25	9.8716
01006	10.25 %	2021	5.00	103.20	9.8772
01006	10.25 %	2021	5.00	103.15	9.8828
01006	10.25 %	2021	2.00	103.23	9.8738
01006	10.25 %	2021	1.00	102.95	9.9055
01006	10.25 %	2021	10.00	103.22	9.8749
01006	10.25 %	2021	15.00	103.22	9.8749
01006	10.25 %	2021	1.00	103.10	9.8885
01006	10.25 %	2021	10.00	103.04	9.8953
Contract Date : July 09, 2001					
97011	11.15 %	2002	5.00	103.75	7.6456
94003	12.50 %	2004	10.00	111.27	7.7879
94003	12.50 %	2004	5.00	111.27	7.7879
94003	12.50 %	2004	5.00	111.28	7.7840
00016	11.40 %	2008	5.00	114.19	8.6878
00016	11.40 %	2008	5.00	114.10	8.7036
00016	11.40 %	2008	5.00	114.05	8.7123
00016	11.40 %	2008	5.00	114.14	8.6966
00017	11.50 %	2011	5.00	113.80	9.3863
00017	11.50 %	2011	10.00	113.85	9.3793
00017	11.50 %	2011	10.00	113.75	9.3933
00017	11.50 %	2011	5.00	113.75	9.3933
00017	11.50 %	2011	5.00	113.70	9.4003
00017	11.50 %	2011	10.00	113.70	9.4003
00017	11.50 %	2011	5.00	113.70	9.4003
00012	11.03 %	2012	5.00	110.36	9.4932
00012	11.03 %	2012	5.00	110.38	9.4904
00012	11.03 %	2012	5.00	110.40	9.4876
00012	11.03 %	2012	5.00	110.40	9.4876
00012	11.03 %	2012	5.00	110.40	9.4876
01005	9.81 %	2013	5.00	103.15	9.3626
01005	9.81 %	2013	5.00	103.20	9.3557
01005	9.81 %	2013	5.00	103.22	9.3529
01005	9.81 %	2013	5.00	103.24	9.3502
01005	9.81 %	2013	2.157	103.18	9.3584
01005	9.81 %	2013	160.00	103.262	9.3471
01005	9.81 %	2013	0.444	103.18	9.3584
01005	9.81 %	2013	300.00	103.294	9.3427
01005	9.81 %	2013	20.00	103.245	9.3495
01005	9.81 %	2013	30.00	103.21	9.3543
01005	9.81 %	2013	0.889	103.17	9.3598
01005	9.81 %	2013	30.88	103.209	9.3544
01005	9.81 %	2013	30.89	103.199	9.3558
01005	9.81 %	2013	5.00	103.18	9.3584
01005	9.81 %	2013	5.00	103.18	9.3584
01005	9.81 %	2013	5.00	103.18	9.3584
01005	9.81 %	2013	5.00	103.18	9.3584

01005	9.81 %	2013	5.00	103.18	9.3584
01005	9.81 %	2013	25.00	103.13	9.3654
01005	9.81 %	2013	25.00	103.13	9.3654
01005	9.81 %	2013	40.00	103.19	9.3571
01005	9.81 %	2013	50.00	103.23	9.3515
01005	9.81 %	2013	60.00	103.25	9.3488
01005	9.81 %	2013	50.00	103.29	9.3433
01005	9.81 %	2013	25.00	103.18	9.3584
01005	9.81 %	2013	25.00	103.18	9.3584
01005	9.81 %	2013	25.00	103.18	9.3584
01005	9.81 %	2013	10.00	103.15	9.3626
01005	9.81 %	2013	10.00	103.14	9.3640
01005	9.81 %	2013	15.00	103.16	9.3612
01005	9.81 %	2013	10.00	103.14	9.3640
01006	10.25 %	2021	5.00	103.07	9.8918
01006	10.25 %	2021	100.00	103.038	9.8954
01006	10.25 %	2021	40.00	103.00	9.8997
01006	10.25 %	2021	25.00	103.13	9.8850
01006	10.25 %	2021	50.00	103.15	9.8827
01006	10.25 %	2021	50.00	103.025	9.8969
Total			2702.34		

B. State Government Securities

Contract Date : July 07, 2001

94225	12.50% UTTAR PRADESH SDL				
2004		0.22	105.25	10.2790	
Total		0.22			

C. Treasury Bills

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

NIL

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

Contract Date : July 07, 2001

13/08/2001	0.09	99.3522	6.4145
13/08/2001	0.11	99.3522	6.4145
13/08/2001	1.40	99.3522	6.4145
13/08/2001	0.40	99.3522	6.4145

Contract Date : July 09, 2001

07/08/2001	5.00	99.4312	7.1803
05/10/2001	20.00	98.3403	6.9810

Total 27.00

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

Contract Date : July 09, 2001

19/07/2001	5.00	99.8059	7.0790
02/08/2001	5.00	99.5288	7.1804

Total 10.00

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

Contract Date : July 07, 2001

18/04/2002	10.00	94.5599	7.3478
17/05/2002	10.00	93.9979	7.4021
31/05/2002	15.00	93.7455	7.4041

Contract Date : July 09, 2001			
14/06/2002	2.50	93.4699	7.4795
Total	37.50		

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					
97010	11.19 % 2005	5.40	100.00	9.75	16
98025	12.60 % 2018(ON TAP)	2.40	100.00	9.75	16
98004	11.10 % 2003	25.00	104.75	6.95	1
98004	11.10 % 2003	25.00	104.75	6.95	1
00013	11.00 % 2006	25.00	112.05	6.85	1
00013	11.00 % 2006	20.00	112.05	6.85	1
00017	11.50 % 2011	35.00	113.80	6.85	1
00017	11.50 % 2011	35.00	113.80	6.85	1
00012	11.03 % 2012	14.11	110.00	7.00	1
01005	9.81 % 2013	25.00	103.00	7.50	4
01006	10.25 % 2021	25.00	103.00	7.00	1
01006	10.25 % 2021	25.00	103.00	7.25	2
01006	10.25 % 2021	25.00	103.00	7.40	3
Total		286.91			
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)					
			NIL		

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 09 July 2001

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