

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 21 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 19, 2001			
00012	11.03 % 2012	5.00	110.02	9.5391
	Contract Date : July 20, 2001			
94009	11.75 % 2001	10.00	100.39	7.4714
96016	13.82 % 2002	15.00	106.96	7.4278
94003	12.50 % 2004	0.40	111.70	7.5749
94003	12.50 % 2004	5.00	111.55	7.6336
94003	12.50 % 2004	0.24995	111.00	7.8496
94003	12.50 % 2004	5.00	111.58	7.6218
94003	12.50 % 2004	5.00	111.55	7.6336
94003	12.50 % 2004	5.00	111.52	7.6453
94003	12.50 % 2004	5.00	111.575	7.6238
94003	12.50 % 2004	5.00	111.545	7.6355
94003	12.50 % 2004	10.00	111.55	7.6336
94003	12.50 % 2004	10.00	111.57	7.6258
94003	12.50 % 2004	5.00	111.60	7.6140
97007	12.59 % 2004	0.91	112.00	7.8891
98022	11.98 % 2004	1.897	111.30	7.8348
97010	11.19 % 2005	5.00	111.65	7.7856
97010	11.19 % 2005	5.00	111.63	7.7910
97010	11.19 % 2005	5.00	111.63	7.7910
97010	11.19 % 2005	5.00	111.61	7.7965
99008	11.68 % 2006	1.176	114.00	8.0502
99008	11.68 % 2006	5.00	114.31	7.9765
98005	11.75 % 2006	5.00	114.43	8.0222
98009	11.90 % 2007	25.00	116.45	8.2916
98009	11.90 % 2007	25.00	116.45	8.2916
98009	11.90 % 2007	5.00	116.55	8.2717
98009	11.90 % 2007	5.00	116.57	8.2678
98009	11.90 % 2007	5.00	116.605	8.2608
98009	11.90 % 2007	5.00	116.50	8.2817
00016	11.40 % 2008	15.00	115.05	8.5305
00016	11.40 % 2008	5.00	115.12	8.5183
00016	11.40 % 2008	5.00	115.07	8.5270
00016	11.40 % 2008	5.00	115.10	8.5218
00016	11.40 % 2008	20.00	115.12	8.5183
00016	11.40 % 2008	5.00	115.10	8.5218
00016	11.40 % 2008	5.00	115.02	8.5357
00016	11.40 % 2008	5.00	115.04	8.5322
00016	11.40 % 2008	5.00	115.06	8.5288

00016	11.40 %	2008	5.00	115.045	8.5314
00016	11.40 %	2008	5.00	115.12	8.5183
00016	11.40 %	2008	5.00	115.06	8.5288
00016	11.40 %	2008	5.00	115.05	8.5305
00016	11.40 %	2008	5.00	115.06	8.5288
00016	11.40 %	2008	5.00	115.07	8.5270
00016	11.40 %	2008	10.00	115.06	8.5288
00016	11.40 %	2008	5.00	115.06	8.5288
00016	11.40 %	2008	5.00	115.07	8.5270
00016	11.40 %	2008	5.00	115.05	8.5305
99006	11.99 %	2009	5.00	115.57	9.1283
99006	11.99 %	2009	5.00	115.60	9.1233
99006	11.99 %	2009	5.00	115.50	9.1399
99006	11.99 %	2009	15.00	115.63	9.1183
99004	12.29 %	2010	25.00	115.00	9.6659
80003	7.50 %	2010	1.00	86.15	9.8873
00014	11.30 %	2010	5.00	112.92	9.1637
00014	11.30 %	2010	5.00	112.91	9.1652
00014	11.30 %	2010	5.00	113.00	9.1515
00014	11.30 %	2010	5.00	112.98	9.1545
00014	11.30 %	2010	5.00	112.96	9.1576
00014	11.30 %	2010	5.00	113.00	9.1515
00014	11.30 %	2010	5.00	113.00	9.1515
00014	11.30 %	2010	5.00	112.99	9.1530
00014	11.30 %	2010	10.00	113.06	9.1423
00014	11.30 %	2010	5.00	112.94	9.1606
00014	11.30 %	2010	5.00	112.96	9.1576
00014	11.30 %	2010	5.00	113.00	9.1515
00014	11.30 %	2010	5.00	112.95	9.1591
00014	11.30 %	2010	5.00	113.00	9.1515
99005	12.32 %	2011	10.00	115.25	9.8178
99005	12.32 %	2011	30.00	115.25	9.8178
99005	12.32 %	2011	20.00	115.25	9.8178
99005	12.32 %	2011	35.00	115.25	9.8178
00010	10.95 %	2011	5.00	110.30	9.3261
00010	10.95 %	2011	10.00	110.33	9.3217
00010	10.95 %	2011	10.00	110.33	9.3217
00010	10.95 %	2011	5.00	110.25	9.3335
00010	10.95 %	2011	10.00	110.30	9.3261
00010	10.95 %	2011	10.00	110.30	9.3261
00010	10.95 %	2011	5.00	110.25	9.3335
00010	10.95 %	2011	5.00	110.30	9.3261
01007	9.39 %	2011	5.00	100.685	9.2816
01007	9.39 %	2011	1.50	101.10	9.2173
01007	9.39 %	2011	5.00	100.90	9.2482
01007	9.39 %	2011	1.00	101.00	9.2327
01007	9.39 %	2011	0.50	100.90	9.2482
00017	11.50 %	2011	2.00	114.28	9.3154
00017	11.50 %	2011	5.00	114.15	9.3335
00017	11.50 %	2011	5.00	114.15	9.3335
00017	11.50 %	2011	5.00	114.10	9.3404
00017	11.50 %	2011	5.00	114.15	9.3335
00017	11.50 %	2011	5.00	114.16	9.3321
00017	11.50 %	2011	5.00	114.18	9.3293
00017	11.50 %	2011	5.00	114.15	9.3335

00017	11.50	%	2011	5.00	114.08	9.3432
00017	11.50	%	2011	5.00	114.20	9.3265
00017	11.50	%	2011	5.00	114.36	9.3042
00017	11.50	%	2011	10.00	114.25	9.3195
00017	11.50	%	2011	5.00	114.25	9.3195
00017	11.50	%	2011	5.00	114.23	9.3223
00017	11.50	%	2011	5.00	114.23	9.3223
00017	11.50	%	2011	5.00	114.14	9.3349
00017	11.50	%	2011	5.00	114.13	9.3363
00017	11.50	%	2011	5.00	114.15	9.3335
00017	11.50	%	2011	5.00	114.14	9.3349
00017	11.50	%	2011	5.00	114.15	9.3335
00017	11.50	%	2011	5.00	114.10	9.3404
00017	11.50	%	2011	5.00	114.12	9.3377
00017	11.50	%	2011	5.00	114.20	9.3265
00017	11.50	%	2011	5.00	114.17	9.3307
00017	11.50	%	2011	5.00	114.19	9.3279
00017	11.50	%	2011	5.00	114.16	9.3321
00017	11.50	%	2011	5.00	114.25	9.3195
00017	11.50	%	2011	5.00	114.14	9.3349
00017	11.50	%	2011	5.00	114.15	9.3335
00017	11.50	%	2011	5.00	114.145	9.3342
00017	11.50	%	2011	10.00	114.11	9.3390
00017	11.50	%	2011	5.00	114.08	9.3432
00017	11.50	%	2011	5.00	114.16	9.3321
00017	11.50	%	2011	10.00	114.20	9.3265
00017	11.50	%	2011	5.00	114.17	9.3307
00017	11.50	%	2011	5.00	114.19	9.3279
00017	11.50	%	2011	10.00	114.22	9.3237
00017	11.50	%	2011	15.00	114.19	9.3279
00017	11.50	%	2011	10.00	114.20	9.3265
00017	11.50	%	2011	5.00	114.20	9.3265
00017	11.50	%	2011	5.00	114.18	9.3293
00017	11.50	%	2011	5.00	114.14	9.3349
00017	11.50	%	2011	5.00	114.14	9.3349
00017	11.50	%	2011	5.00	114.17	9.3307
00017	11.50	%	2011	10.00	114.81	9.2418
00017	11.50	%	2011	5.00	114.13	9.3363
00017	11.50	%	2011	5.00	114.18	9.3293
00017	11.50	%	2011	5.00	114.185	9.3286
00017	11.50	%	2011	5.00	114.17	9.3307
00012	11.03	%	2012	2.00	110.28	9.5026
00012	11.03	%	2012	5.00	110.25	9.5068
00012	11.03	%	2012	5.00	110.19	9.5151
00012	11.03	%	2012	5.00	110.20	9.5137
00012	11.03	%	2012	5.00	110.175	9.5172
00012	11.03	%	2012	5.00	110.13	9.5235
00012	11.03	%	2012	5.00	110.25	9.5068
00012	11.03	%	2012	5.00	110.15	9.5207
00012	11.03	%	2012	5.00	110.15	9.5207
00012	11.03	%	2012	10.00	110.25	9.5068
00012	11.03	%	2012	5.00	110.18	9.5165
00012	11.03	%	2012	5.00	110.15	9.5207
00012	11.03	%	2012	5.00	110.15	9.5207
00012	11.03	%	2012	5.00	110.17	9.5179

00012	11.03 %	2012	5.00	110.17	9.5179
00012	11.03 %	2012	5.00	110.19	9.5151
00012	11.03 %	2012	5.00	110.19	9.5151
00012	11.03 %	2012	5.00	110.15	9.5207
00012	11.03 %	2012	5.00	110.19	9.5151
00012	11.03 %	2012	10.00	110.26	9.5054
00012	11.03 %	2012	10.00	110.26	9.5054
00012	11.03 %	2012	5.00	110.20	9.5137
00012	11.03 %	2012	5.00	110.18	9.5165
00012	11.03 %	2012	5.00	110.15	9.5207
00012	11.03 %	2012	1.131	110.08	9.5304
00012	11.03 %	2012	5.00	110.15	9.5207
00012	11.03 %	2012	5.00	110.18	9.5165
00012	11.03 %	2012	5.00	110.22	9.5109
00012	11.03 %	2012	15.00	110.23	9.5096
00012	11.03 %	2012	5.00	110.25	9.5068
01005	9.81 %	2013	10.00	102.70	9.4239
01001	10.47 %	2015	1.00	104.35	9.8791
01001	10.47 %	2015	5.00	104.91	9.8059
01001	10.47 %	2015	5.00	104.91	9.8059
01001	10.47 %	2015	0.50	105.20	9.7682
01001	10.47 %	2015	5.00	104.83	9.8163
01001	10.47 %	2015	5.00	104.90	9.8072
00015	11.43 %	2015	5.00	111.35	9.9142
00015	11.43 %	2015	5.00	111.35	9.9142
00015	11.43 %	2015	5.00	111.35	9.9142
00015	11.43 %	2015	5.00	111.35	9.9142
00015	11.43 %	2015	15.00	111.35	9.9142
00015	11.43 %	2015	25.00	111.35	9.9142
00015	11.43 %	2015	5.00	111.35	9.9142
01004	10.45 %	2018	5.00	104.20	9.9270
00008	10.70 %	2020	0.50	105.90	9.9937
00008	10.70 %	2020	5.00	105.70	10.0165
00008	10.70 %	2020	5.00	105.70	10.0165
00008	10.70 %	2020	5.00	105.60	10.0279
00008	10.70 %	2020	5.00	105.60	10.0279
00018	11.60 %	2020	0.90	113.45	10.0141
00018	11.60 %	2020	15.00	112.15	10.1537
01006	10.25 %	2021	5.00	102.555	9.9497
01006	10.25 %	2021	0.50	102.65	9.9388
Contract Date : July 21, 2001					
97011	11.15 %	2002	30.00	103.95	7.3658
96016	13.82 %	2002	10.00	106.97	7.4053
94003	12.50 %	2004	10.00	111.55	7.6294
94003	12.50 %	2004	10.00	111.59	7.6137
94003	12.50 %	2004	15.00	111.59	7.6137
94003	12.50 %	2004	5.00	111.55	7.6294
94003	12.50 %	2004	10.00	111.57	7.6216
94003	12.50 %	2004	10.00	111.57	7.6216
94003	12.50 %	2004	10.00	111.57	7.6216
97007	12.59 %	2004	15.00	112.32	7.7689
97007	12.59 %	2004	10.00	112.32	7.7689
97007	12.59 %	2004	5.00	112.30	7.7762
97007	12.59 %	2004	10.00	112.30	7.7762
97007	12.59 %	2004	5.00	112.30	7.7762

97010	11.19 %	2005	5.00	111.62	7.7920
97010	11.19 %	2005	5.00	111.625	7.7907
97010	11.19 %	2005	10.00	111.61	7.7947
97010	11.19 %	2005	5.00	111.58	7.8029
97010	11.19 %	2005	5.00	111.62	7.7920
97010	11.19 %	2005	5.00	111.61	7.7947
97010	11.19 %	2005	20.00	111.60	7.7975
97010	11.19 %	2005	5.00	111.63	7.7893
99008	11.68 %	2006	10.00	114.32	7.9725
99008	11.68 %	2006	10.00	114.32	7.9725
99008	11.68 %	2006	5.00	114.22	7.9963
99008	11.68 %	2006	5.00	114.22	7.9963
99008	11.68 %	2006	5.00	114.23	7.9939
99008	11.68 %	2006	5.00	114.22	7.9963
98005	11.75 %	2006	5.00	114.38	8.0324
98005	11.75 %	2006	5.00	114.38	8.0324
00013	11.00 %	2006	5.00	112.25	7.9888
98009	11.90 %	2007	5.00	116.50	8.2804
87011	11.50 %	2007	25.00	114.70	8.4055
00016	11.40 %	2008	5.00	114.97	8.5437
00016	11.40 %	2008	5.00	115.00	8.5385
00016	11.40 %	2008	5.00	114.97	8.5437
00016	11.40 %	2008	10.00	114.97	8.5437
00016	11.40 %	2008	5.00	114.95	8.5472
00016	11.40 %	2008	5.00	114.93	8.5507
00016	11.40 %	2008	5.00	115.045	8.5307
00016	11.40 %	2008	20.00	115.12	8.5176
00016	11.40 %	2008	5.00	114.98	8.5420
00016	11.40 %	2008	5.00	114.97	8.5437
00016	11.40 %	2008	5.00	114.97	8.5437
00016	11.40 %	2008	10.00	114.96	8.5455
00016	11.40 %	2008	5.00	114.97	8.5437
00016	11.40 %	2008	5.00	114.97	8.5437
00016	11.40 %	2008	5.00	114.92	8.5524
99004	12.29 %	2010	10.00	114.90	9.6815
00014	11.30 %	2010	5.00	112.90	9.1664
99005	12.32 %	2011	0.26	114.50	9.9296
99005	12.32 %	2011	0.22	114.50	9.9296
99005	12.32 %	2011	25.00	115.30	9.8101
99005	12.32 %	2011	5.00	115.17	9.8295
00010	10.95 %	2011	15.00	110.32	9.3229
00010	10.95 %	2011	5.00	110.30	9.3258
00010	10.95 %	2011	5.00	110.20	9.3405
01007	9.39 %	2011	2.00	101.25	9.1940
01007	9.39 %	2011	0.50	101.10	9.2172
01007	9.39 %	2011	5.00	101.12	9.2141
01007	9.39 %	2011	5.00	101.12	9.2141
01007	9.39 %	2011	5.00	101.22	9.1986
01007	9.39 %	2011	5.00	101.19	9.2033
00017	11.50 %	2011	5.00	114.11	9.3387
00017	11.50 %	2011	5.00	114.15	9.3331
00017	11.50 %	2011	5.00	114.10	9.3401
00017	11.50 %	2011	5.00	114.10	9.3401
00017	11.50 %	2011	5.00	114.11	9.3387
00017	11.50 %	2011	5.00	114.08	9.3429

00017	11.50 %	2011	5.00	114.10	9.3401
00017	11.50 %	2011	5.00	114.11	9.3387
00017	11.50 %	2011	5.00	114.12	9.3373
00017	11.50 %	2011	5.00	114.10	9.3401
00017	11.50 %	2011	5.00	114.10	9.3401
00017	11.50 %	2011	5.00	114.11	9.3387
00017	11.50 %	2011	5.00	114.11	9.3387
00017	11.50 %	2011	5.00	114.15	9.3331
00017	11.50 %	2011	5.00	114.18	9.3289
00017	11.50 %	2011	5.00	114.15	9.3331
00017	11.50 %	2011	5.00	114.10	9.3401
00017	11.50 %	2011	5.00	114.10	9.3401
00017	11.50 %	2011	5.00	114.11	9.3387
00017	11.50 %	2011	5.00	114.11	9.3387
00017	11.50 %	2011	5.00	114.10 ⁵	9.3394
00017	11.50 %	2011	5.00	114.10	9.3401
00017	11.50 %	2011	5.00	114.10	9.3401
00017	11.50 %	2011	10.00	114.10	9.3401
00012	11.03 %	2012	5.00	110.17	9.5176
00012	11.03 %	2012	5.00	110.10	9.5273
00012	11.03 %	2012	5.00	110.17 ⁵	9.5169
00012	11.03 %	2012	5.00	110.15	9.5204
00012	11.03 %	2012	5.00	110.12	9.5245
00012	11.03 %	2012	5.00	110.12	9.5245
00012	11.03 %	2012	10.00	110.16 ⁵	9.5183
00012	11.03 %	2012	10.00	110.18 ⁵	9.5155
00012	11.03 %	2012	0.40	110.15	9.5204
00012	11.03 %	2012	5.00	110.15	9.5204
00012	11.03 %	2012	5.00	110.11	9.5259
00012	11.03 %	2012	5.00	110.11	9.5259
00012	11.03 %	2012	5.00	110.10	9.5273
00012	11.03 %	2012	10.00	110.08	9.5301
00012	11.03 %	2012	10.00	110.12	9.5245
00012	11.03 %	2012	5.00	110.22	9.5106
00012	11.03 %	2012	5.00	110.21	9.5120
00012	11.03 %	2012	5.00	110.20	9.5134
00012	11.03 %	2012	25.00	110.25	9.5065
00012	11.03 %	2012	5.00	110.10	9.5273
00012	11.03 %	2012	5.00	110.13	9.5232
00012	11.03 %	2012	5.00	110.13	9.5232
00012	11.03 %	2012	5.00	110.10	9.5273
00012	11.03 %	2012	10.00	110.09	9.5287
00012	11.03 %	2012	10.00	110.09	9.5287
00012	11.03 %	2012	10.00	110.16	9.5190
00012	11.03 %	2012	5.00	110.12	9.5245
00012	11.03 %	2012	5.00	110.10	9.5273
00012	11.03 %	2012	10.00	110.11	9.5259
00012	11.03 %	2012	5.00	110.15	9.5204
00012	11.03 %	2012	5.00	110.10	9.5273
00012	11.03 %	2012	5.00	110.15	9.5204
00012	11.03 %	2012	5.00	110.09	9.5287
01005	9.81 %	2013	5.00	102.53	9.4475
01005	9.81 %	2013	3.00	103.33	9.3365
01005	9.81 %	2013	10.00	102.56	9.4433
01005	9.81 %	2013	5.00	102.56	9.4433

01005	9.81 %	2013	5.00	102.55	9.4447
01005	9.81 %	2013	5.00	102.55	9.4447
01005	9.81 %	2013	5.00	102.55	9.4447
01005	9.81 %	2013	5.00	102.55	9.4447
01005	9.81 %	2013	5.00	102.55	9.4447
01005	9.81 %	2013	5.00	102.55	9.4447
01005	9.81 %	2013	5.00	102.55	9.4447
01001	10.47 %	2015	0.093	104.85	9.8137
01003	10.71 %	2016	5.00	105.85	9.9414
00008	10.70 %	2020	0.50	106.00	9.9823
00018	11.60 %	2020	2.73	112.25	10.1428
00018	11.60 %	2020	0.15	112.25	10.1428
00018	11.60 %	2020	3.00	112.20	10.1482
01006	10.25 %	2021	2.00	102.60	9.9445
Total			2117.01695		
B. State Government Securities					
Contract Date : July 20, 2001					
01247	10.35% TAMILNADU SDL	2011	10.00	104.05	9.6958
01225	10.35%ANDHRA PRADESH				
	SDL, 2011		5.00	104.28	9.6600
01238	10.35% MAHARASHTRA SDL				
	2011		4.00	104.05	9.6958
Contract Date : July 21, 2001					
01247	10.35% TAMILNADU SDL	2011	11.007	104.70	9.5947
01236	10.35% KARNATAKA SDL	2011	5.5632	104.70	9.5947
01225	10.35%ANDHRA PRADESH				
	SDL, 2011		4.4298	104.70	9.5947
Total			40.00		
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 20, 2001					
	14/09/2001		5.00	98.9385	6.9738
	21/09/2001		4.50	98.8083	6.9684
	28/09/2001		10.00	98.6756	6.9793
	19/10/2001		20.00	98.2699	7.0422
	19/10/2001		10.00	98.2651	7.0621
Total			49.50		
(iii) 182 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
				NIL	
(iv) 364 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
Contract Date : July 20, 2001					
	09/08/2001		25.00	99.6421	6.5372
	09/08/2001		0.02	99.6421	6.5372
	09/08/2001		0.22	99.6421	6.5372
	04/10/2001		5.00	98.5561	7.0168
	12/07/2002		1.00	93.2693	7.3579
Total			31.24		
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					
97004	12.69 % 2002	25.00	104.00	6.75	3
97004	12.69 % 2002	25.00	104.00	6.75	3
97007	12.59 % 2004	26.00	112.30	6.70	2
97007	12.59 % 2004	26.00	112.30	6.70	2
99004	12.29 % 2010	20.00	115.00	6.80	2
99004	12.29 % 2010	20.00	115.00	6.80	2
01005	9.81 % 2013	5.00	102.50	7.05	2
01005	9.81 % 2013	5.00	102.50	7.05	2
01005	9.81 % 2013	5.00	102.50	7.05	2
01005	9.81 % 2013	5.00	102.50	7.05	2
00015	11.43 % 2015	5.00	100.00	8.00	2
00015	11.43 % 2015	15.00	111.40	6.70	2
00015	11.43 % 2015	15.00	111.40	6.70	2
01004	10.45 % 2018	25.00	104.50	6.70	2
Total		222.00			
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)					
NIL					

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 21 July 2001

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