

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 24 February 2000

Nomenclature	Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 nominal	YTM % Indicative
I. Outright Transactions			
A.Government of India Dated Securities			
11.64 % 2000	5.00	100.75	9.7393
Zero Coupon Bond 2000	20.00	96.283	9.1141
11.40 % 2000	5.00	100.95	9.6872
11.40 % 2000	5.00	100.94	9.7046
11.40 % 2000	5.00	100.935	9.7134
11.40 % 2000	20.10	100.95	9.6872
13.85 % 2000	5.00	103.30	9.6301
13.85 % 2000	5.00	103.18	9.7775
12.08 % 2001	10.00	102.97	9.6471
11.55 % 2001	25.00	102.40	9.5975
11.55 % 2001	25.00	102.40	9.5975
11.55 % 2001	10.00	102.40	9.5975
11.55 % 2001	5.00	102.42	9.5817
11.55 % 2001	10.00	102.41	9.5896
10.85 % 2001	10.00	101.63	9.5920
10.85 % 2001	25.00	101.62	9.5996
10.85 % 2001	10.00	101.615	9.6033
10.85 % 2001	20.00	101.64	9.5844
10.85 % 2001	5.00	101.62	9.5996
10.85 % 2001	5.00	101.62	9.5996
10.85 % 2001	5.00	101.62	9.5996
10.85 % 2001	5.00	101.61	9.6071
10.85 % 2001	5.00	101.62	9.5996
10.85 % 2001	5.00	101.62	9.5996
10.85 % 2001	10.00	101.635	9.5882
10.85 % 2001	10.00	101.635	9.5882
10.85 % 2001	10.00	101.61	9.6071
10.85 % 2001	5.00	101.62	9.5996
10.85 % 2001	10.00	101.615	9.6033
10.85 % 2001	10.00	101.63	9.5920
10.85 % 2001	20.00	101.60	9.6147
13.40 % 2002	0.50	107.18	9.8328
12.75 % 2002	20.10	106.17	9.8449
11.15 % 2002	10.00	103.21	9.6815
11.15 % 2002	5.00	103.26	9.6591
11.15 % 2002	5.00	103.22	9.6770
11.10 % 2003	5.00	103.50	9.7624
11.10 % 2003	5.00	103.53	9.7513
11.10 % 2003	5.00	103.53	9.7513
11.83 % 2003	5.00	105.80	9.7745

11.78 %	2003	5.00	105.80	9.7677
12.50 %	2004	5.00	108.415	9.9352
12.50 %	2004	2.50	108.35	9.9540
12.50 %	2004	5.00	108.41	9.9366
12.50 %	2004	5.00	108.41	9.9366
12.50 %	2004	5.00	108.41	9.9366
12.50 %	2004	5.00	108.40	9.9395
12.50 %	2004	5.00	108.42	9.9338
12.50 %	2004	5.00	108.41	9.9366
12.50 %	2004	5.00	108.40	9.9395
12.50 %	2004	5.00	108.405	9.9381
12.50 %	2004	5.00	108.41	9.9366
12.50 %	2004	5.00	108.41	9.9366
11.50 %	2004	5.00	100.00	11.4880
11.50 %	2004	5.00	105.25	9.9333
11.50 %	2004	5.00	105.25	9.9333
11.50 %	2004	5.00	105.25	9.9333
11.50 %	2004	5.00	105.25	9.9333
11.50 %	2004	5.00	105.26	9.9304
12.59 %	2004	0.02	109.40	9.8539
11.98 %	2004	5.00	107.25	9.9531
11.98 %	2004	5.00	107.25	9.9531
11.98 %	2004	5.00	107.25	9.9531
11.98 %	2004	5.00	107.245	9.9544
13.75 %	2005	10.00	113.93	10.2186
14.00 %	2005	15.00	115.205	10.1988
11.25 %	2005	5.00	104.82	10.0462
11.25 %	2005	5.00	104.83	10.0438
11.19 %	2005	5.00	104.68	10.0543
11.19 %	2005	5.00	104.69	10.0520
11.19 %	2005	5.00	104.69	10.0520
11.19 %	2005	5.00	104.69	10.0520
11.19 %	2005	5.00	104.69	10.0520
11.19 %	2005	5.00	104.65	10.0614
14.00 %	2005(INSTA	10.00	115.70	10.2187
14.00 %	2005(INSTA	15.00	115.70	10.2187
11.68 %	2006	5.00	106.85	10.1455
11.68 %	2006	5.00	106.84	10.1476
11.68 %	2006	5.00	106.84	10.1476
11.68 %	2006	5.00	106.84	10.1476
11.68 %	2006	5.00	106.84	10.1476
11.68 %	2006	5.00	106.84	10.1476
11.68 %	2006	5.00	106.85	10.1455
11.68 %	2006	5.00	106.83	10.1497
11.68 %	2006	5.00	106.85	10.1455
11.75 %	2006	5.00	107.14	10.1530
11.75 %	2006	5.00	107.15	10.1509
11.75 %	2006	5.00	107.14	10.1530
11.75 %	2006	5.00	107.14	10.1530
11.90 %	2007	5.00	108.30	10.2444
11.90 %	2007	5.00	108.31	10.2426
11.90 %	2007	10.00	108.30	10.2444
11.50 %	2007	10.00	106.40	10.2634
12.00 %	2008	25.00	108.95	10.3464
12.00 %	2008	5.00	108.95	10.3464

12.00 %	2008	20.00	108.95	10.3464
12.00 %	2008	50.00	108.95	10.3464
12.00 %	2008	20.00	108.95	10.3464
12.00 %	2008	25.00	108.95	10.3464
12.00 %	2008	30.00	108.95	10.3464
12.00 %	2008	20.00	108.95	10.3464
12.00 %	2008	10.00	108.95	10.3464
12.00 %	2008	75.00	108.95	10.3464
12.00 %	2008	15.00	108.942	10.3477
12.00 %	2008	5.00	108.945	10.3473
12.00 %	2008	20.00	108.95	10.3464
11.50 %	2008	5.00	106.27	10.3448
11.99 %	2009	5.00	109.135	10.4099
11.99 %	2009	5.00	109.18	10.4026
11.99 %	2009	5.00	109.13	10.4107
11.99 %	2009	5.00	109.13	10.4107
11.99 %	2009	5.00	109.15	10.4074
11.99 %	2009	5.00	109.13	10.4107
11.99 %	2009	5.00	109.135	10.4099
11.99 %	2009	10.00	109.135	10.4099
11.99 %	2009	10.00	109.20	10.3993
11.50 %	2009	5.00	100.00	11.4929
11.50 %	2009	5.00	106.29	10.4164
12.29 %	2010	5.00	111.26	10.4387
12.29 %	2010	5.00	111.25	10.4402
12.29 %	2010	5.00	111.25	10.4402
11.50 %	2010	5.00	106.51	10.4473
12.32 %	2011	5.00	111.60	10.5074
12.32 %	2011	5.00	111.62	10.5045
12.32 %	2011	5.00	111.61	10.5059
12.32 %	2011	5.00	111.62	10.5045
12.00 %	2011	5.00	109.71	10.5296
12.00 %	2011	5.00	109.72	10.5281
10.25 %	2012	1.00	99.45	10.3254
12.40 %	2013	5.00	112.19	10.6740
12.40 %	2013	0.38	112.30	10.6597
12.40 %	2013	10.00	112.17	10.6766
12.40 %	2013	5.00	112.18	10.6753
12.40 %	2013	5.00	112.18	10.6753
12.40 %	2013	10.00	112.18	10.6753
12.40 %	2013	5.00	112.18	10.6753
12.40 %	2013	5.00	112.18	10.6753
12.40 %	2013	5.00	112.18	10.6753
12.40 %	2013	5.00	112.19	10.6740
12.40 %	2013	5.00	112.19	10.6740
12.40 %	2013	5.00	112.20	10.6727
11.83 %	2014	5.00	108.08	10.7212
11.83 %	2014	10.00	108.09	10.7199
11.83 %	2014	5.00	108.05	10.7251
11.83 %	2014	10.00	108.07	10.7225
11.83 %	2014	5.00	108.08	10.7212
11.83 %	2014	5.00	108.08	10.7212
11.83 %	2014	5.00	108.06	10.7238
11.83 %	2014	5.00	108.07	10.7225
11.83 %	2014	5.00	108.05	10.7251

11.83 %	2014	5.00	108.10	10.7187
11.83 %	2014	5.00	108.05	10.7251
11.83 %	2014	5.00	108.065	10.7232
11.83 %	2014	5.00	108.04	10.7264
11.83 %	2014	5.00	108.08	10.7212
11.83 %	2014	5.00	108.06	10.7238
11.83 %	2014	0.03	108.25	10.6994
11.83 %	2014	0.50	108.15	10.7122
11.83 %	2014	5.00	108.05	10.7251
11.83 %	2014	5.00	108.06	10.7238
11.83 %	2014	5.00	108.08	10.7212
11.83 %	2014	5.00	108.08	10.7212
11.50 %	2015	0.10	105.85	10.7081
11.50 %	2015	5.00	105.55	10.7468
11.50 %	2015	0.10	105.85	10.7081
11.50 %	2015	3.00	104.50	10.8835
11.50 %	2015	10.00	105.56	10.7455
12.30 %	2016	0.23	111.78	10.7506
12.30 %	2016	5.00	111.75	10.7542
12.30 %	2016	5.00	111.80	10.7481
12.30 %	2016	10.00	111.80	10.7481
12.30 %	2016	30.00	111.78	10.7506
12.30 %	2016	0.10	112.00	10.7242
Total		1363.66		
B. State Government Securities				
14.00% MAHARASHTRA S.D.L. 2005	1.00	113.80	10.4999	
12.25% TAMIL NADU SDL 2009	1.50	109.35	10.6223	
12.25% MAHARASHTRA SDL 2009	4.00	109.35	10.6223	
Total		6.50		
C. Treasury Bills				
(i) 91 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
11/03/2000	9.70	99.6505	7.9790	
15/04/2000	20.00	98.7990	8.6760	
Total		29.70		
(ii) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
25/02/2000	10.00	99.9747	9.2115	
05/10/2000	2.00	94.5568	9.3544	
14/12/2000	5.00	92.8919	9.4739	
Total		17.00		
II. REPO Transactions *				
(Other than with RBI)				

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				
5.50 % 2000	50.00	99.45	8.80	4
10.85 % 2001	9.00	101.60	9.00	4
11.15 % 2002	30.00	103.25	8.90	4
12.50 % 2004	24.60	108.40	8.80	1
11.50 % 2004	25.00	105.22	8.80	4

11.99 % 2009	50.00	109.00	8.90	1
Total	188.60			
B. Treasury Bills				
(i) 182 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
11/05/2000	55.00	98.1774	8.75	4
06/07/2000	55.00	96.8418	8.75	4
Total	110.00			

* Relate to the first leg of Repos
YTM(indicative) will depend upon assumed rate of inflation
Date : 24 February 2000