

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 25 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			
13.25 % 2000	6.02	100.88	7.8348
11.40 % 2000	1.30	100.96	9.6629
13.85 % 2000	0.40	103.45	9.4323
13.85 % 2000	5.00	103.20	9.7398
13.85 % 2000	5.00	103.19	9.7522
12.08 % 2001	3.00	102.92	9.6820
11.55 % 2001	5.00	102.40	9.5935
10.85 % 2001	5.00	101.60	9.6121
10.85 % 2001	10.00	101.60	9.6121
10.85 % 2001	25.00	101.60	9.6121
10.85 % 2001	5.00	101.59	9.6196
10.85 % 2001	25.00	101.60	9.6121
10.85 % 2001	15.00	101.60	9.6121
10.85 % 2001	10.00	101.60	9.6121
10.85 % 2001	25.00	101.59	9.6196
11.75 % 2001	10.00	102.93	9.6061
11.75 % 2001	5.00	102.92	9.6133
11.75 % 2001	10.00	102.93	9.6061
11.10 % 2003	10.00	103.53	9.7504
11.78 % 2003	1.35	105.88	9.7394
12.50 % 2004	5.00	108.40	9.9383
11.50 % 2004	5.00	105.25	9.9325
12.59 % 2004	5.00	108.90	9.9898
11.75 % 2004	0.80	106.00	9.9951
11.95 % 2004	5.00	106.96	9.9571
11.95 % 2004	5.00	106.95	9.9599
11.95 % 2004	5.00	106.96	9.9571
11.95 % 2004	5.00	106.95	9.9599
11.98 % 2004	5.00	107.24	9.9550
11.98 % 2004	10.00	107.25	9.9524
11.25 % 2005	5.00	104.85	10.0385
11.25 % 2005	5.00	104.85	10.0385
11.19 % 2005	5.00	104.685	10.0526
11.19 % 2005	5.00	104.69	10.0514
11.19 % 2005	5.00	104.69	10.0514
11.19 % 2005	5.00	104.70	10.0490
11.19 % 2005	5.00	104.685	10.0526
14.00 % 2005 (INSTA	10.00	115.80	10.1957
11.68 % 2006	5.00	106.84	10.1472
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11.68 %	2006	5.00	106.85	10.1451
11.68 %	2006	5.00	106.85	10.1451
11.68 %	2006	10.00	106.82	10.1515
11.68 %	2006	5.00	106.85	10.1451
11.68 %	2006	5.00	106.86	10.1429
11.68 %	2006	5.00	106.85	10.1451
11.68 %	2006	5.00	106.80	10.1558
11.68 %	2006	10.00	106.85	10.1451
11.75 %	2006	5.00	107.16	10.1484
11.75 %	2006	5.00	107.16	10.1484
11.75 %	2006	10.00	107.16	10.1484
11.75 %	2006	5.00	107.16	10.1484
11.75 %	2006	5.00	107.16	10.1484
11.75 %	2006	5.00	107.16	10.1484
11.50 %	2006	10.00	106.06	10.1535
11.50 %	2006	10.00	106.07	10.1514
11.50 %	2006	5.00	106.06	10.1535
11.90 %	2007	10.00	108.30	10.2440
11.90 %	2007	5.00	108.29	10.2459
11.90 %	2007	10.00	108.26	10.2515
11.90 %	2007	5.00	108.29	10.2459
11.50 %	2007	5.00	106.43	10.2577
12.00 %	2008	25.00	108.95	10.3461
12.00 %	2008	25.00	108.95	10.3461
12.00 %	2008	100.00	108.95	10.3461
12.00 %	2008	20.00	108.95	10.3461
12.00 %	2008	5.00	108.95	10.3461
12.00 %	2008	5.00	108.95	10.3461
12.00 %	2008	50.00	108.95	10.3461
12.00 %	2008	10.00	108.95	10.3461
12.00 %	2008	25.00	108.95	10.3461
12.00 %	2008	10.00	108.95	10.3461
12.00 %	2008	20.00	108.95	10.3461
12.00 %	2008	5.00	108.955	10.3453
12.00 %	2008	5.00	108.95	10.3461
12.00 %	2008	25.00	108.95	10.3461
12.00 %	2008	5.00	108.95	10.3461
12.25 %	2008	0.04	111.00	10.2815
11.99 %	2009	5.00	109.13	10.4105
11.99 %	2009	5.00	109.13	10.4105
11.50 %	2010	5.00	106.50	10.4487
12.32 %	2011	5.00	111.60	10.5071
12.32 %	2011	5.00	111.62	10.5042
12.32 %	2011	5.00	111.615	10.5049
12.32 %	2011	5.00	111.62	10.5042
12.32 %	2011	5.00	111.61	10.5056
12.32 %	2011	5.00	111.61	10.5056
12.32 %	2011	5.00	111.60	10.5071
12.32 %	2011	5.00	111.60	10.5071
12.32 %	2011	5.00	111.60	10.5071
12.32 %	2011	10.00	111.60	10.5071
12.32 %	2011	5.00	111.60	10.5071
12.32 %	2011	5.00	111.62	10.5042
12.32 %	2011	5.00	111.60	10.5071
12.00 %	2011	5.00	109.72	10.5280

12.00 %	2011	5.00	109.695	10.5315
12.40 %	2013	5.00	112.22	10.6698
12.40 %	2013	5.00	112.20	10.6724
12.40 %	2013	5.00	112.21	10.6711
12.40 %	2013	0.05	112.50	10.6335
12.40 %	2013	5.00	112.20	10.6724
12.40 %	2013	5.00	112.20	10.6724
12.40 %	2013	5.00	112.20	10.6724
12.40 %	2013	5.00	112.19	10.6737
12.40 %	2013	5.00	112.21	10.6711
12.40 %	2013	5.00	112.20	10.6724
12.40 %	2013	5.00	112.21	10.6711
12.40 %	2013	5.00	112.22	10.6698
12.40 %	2013	0.06	112.40	10.6465
12.40 %	2013	0.07	112.40	10.6465
12.40 %	2013	5.00	112.22	10.6698
12.40 %	2013	10.00	112.21	10.6711
12.40 %	2013	5.00	112.225	10.6692
12.40 %	2013	5.00	112.21	10.6711
12.40 %	2013	10.00	112.19	10.6737
11.83 %	2014	10.00	108.08	10.7212
11.83 %	2014	5.00	108.08	10.7212
11.83 %	2014	5.00	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	10.00	108.07	10.7225
11.83 %	2014	10.00	108.08	10.7212
11.83 %	2014	10.00	108.085	10.7205
11.83 %	2014	0.50	108.18	10.7083
11.83 %	2014	5.00	108.075	10.7218
11.83 %	2014	5.00	108.06	10.7237
11.83 %	2014	5.00	108.085	10.7205
11.83 %	2014	5.00	108.085	10.7205
12.30 %	2016	0.032	107.75	11.2487
12.60 %	2018	15.00	114.22	10.8095
12.60 %	2018	2.00	114.25	10.8062
12.60 %	2018	1.00	114.25	10.8062
12.60 %	2018	6.00	114.25	10.8062
12.60 %	2018	1.00	114.25	10.8062
Total		1058.622		

B. State Government Securities

13.00% MAHARASHTRA S.D. 2007	0.15	112.00	10.6138
12.15% MAHARASHTRA SDL 2008	5.00	108.75	10.5190
12.25% TAMIL NADU SDL 2009	1.50	109.70	10.5652
12.25% MAHARASHTRA SDL 2009	4.00	109.70	10.5652
12.25% GUJRAT SDL 2009	5.00	109.45	10.6058
12.25% TAMIL NADU SDL 2009	0.40	109.35	10.6221
11.85% MAHARASTRA SDL 2009	0.027	102.44	11.4215
11.30% BIHAR SDL 2010	1.00	103.40	10.7311
11.30% BIHAR SDL 2010	9.00	103.40	10.7311
11.30% BIHAR SDL 2010	11.365	102.31	10.9094
11.30% UP SDL 2010	23.542	102.31	10.9094
Total		60.984	

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

06/03/2000	4.00	99.7663	8.5266
06/03/2000	3.50	99.7663	8.5266
06/03/2000	24.80	99.7649	8.5778
06/03/2000	0.15	99.7690	8.4279

Total 32.45

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

04/03/2000	0.27	99.8195	8.2276
04/03/2000	0.0475	99.8195	8.2276
11/03/2000	7.50	99.6723	7.9783
04/04/2000	2.00	99.0790	8.6759
08/04/2000	3.00	98.9797	8.7260
15/04/2000	10.00	98.8223	8.6758
29/04/2000	2.00	98.4974	8.6764
06/05/2000	30.00	98.3170	8.7760
13/05/2000	5.00	98.1439	8.8256

Total 59.8175

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

25/05/2000	5.00	97.8644	8.8258
25/05/2000	9.00	97.8644	8.8258
20/07/2000	10.00	96.5176	8.9954

Total 24.00

(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

10/03/2000	4.00	99.6693	8.6267
24/03/2000	14.00	99.3143	8.9756
07/04/2000	30.00	99.0088	8.6764
15/06/2000	1.50	97.1921	9.4739
27/07/2000	10.00	96.3568	8.9952
05/10/2000	8.00	94.7057	9.1249
30/11/2000	12.00	93.3964	9.2246
22/02/2001	5.00	91.4009	9.4340
22/02/2001	5.00	91.4009	9.4340
22/02/2001	5.00	91.4009	9.4340
22/02/2001	5.00	91.4507	9.3743
22/02/2001	10.00	91.4092	9.4241
22/02/2001	25.00	91.3925	9.4441
22/02/2001	45.00	91.4092	9.4241
22/02/2001	5.00	91.4009	9.4340
22/02/2001	10.00	91.4009	9.4340
22/02/2001	5.00	91.4009	9.4340
22/02/2001	5.00	91.4092	9.4241
22/02/2001	5.00	91.4092	9.4241

Total 209.50

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)
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(1)	(2)	(3)	(4)	(5)

A. Government of India Dated Securities				
11.64 % 2000	25.00	100.80	8.75	3
11.64 % 2000	98.00	108.80	8.75	3
11.64 % 2000	25.00	100.80	8.65	3
11.40 % 2000	38.50	100.95	8.45	3
11.40 % 2000	50.00	100.95	8.75	3
11.40 % 2000	25.00	100.90	8.10	1
11.40 % 2000	30.00	100.95	8.85	3
11.40 % 2000	10.00	100.90	8.25	1
11.40 % 2000	25.00	100.90	8.25	1
11.40 % 2000	20.00	100.95	8.50	1
11.40 % 2000	10.00	100.90	8.35	1
11.40 % 2000	38.00	100.95	8.70	3
11.55 % 2001	50.00	102.40	8.35	1
10.85 % 2001	40.00	101.60	8.70	3
10.85 % 2001	10.00	101.60	8.55	1
10.85 % 2001	105.00	101.60	8.35	1
11.47 % 2001	45.00	102.90	8.35	1
11.00 % 2002	20.00	102.60	8.70	3
11.55 % 2002(I)	59.00	104.30	8.70	3
12.50 % 2004	10.00	108.35	7.95	1
11.50 % 2004	20.00	105.25	8.55	1
11.50 % 2004	60.00	105.00	8.35	1
12.59 % 2004	25.00	109.10	8.50	1
11.98 % 2004	50.00	108.00	8.70	3
11.98 % 2004	10.00	107.25	8.55	0
14.00 % 2005(INSTALM	10.00	115.50	8.15	1
11.75 % 2006	30.00	107.10	7.95	1
11.90 % 2007	10.00	108.28	8.10	1
12.00 % 2008	88.71	108.95	8.65	3
12.00 % 2008	20.00	108.95	8.50	3
12.00 % 2008	47.00	108.95	8.80	3
11.99 % 2009	20.00	109.00	8.50	3
11.99 % 2009	20.00	109.00	8.60	3
Total	1144.21			
B. Treasury Bills				
(i) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
19/05/2000	10.00	98.0039	8.50	1
16/11/2000	10.00	93.7069	8.50	1
Total	20.00			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 25 February 2000