

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 1 March 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	0.10	100.85	7.4803
Zero Coupon Bond 2000	5.00	96.540	9.8378
Zero Coupon Bond 2000	22.00	96.540	9.8378
Zero Coupon Bond 2000	5.00	96.170	9.8650
11.40 % 2000	5.00	100.895	9.7370
11.40 % 2000	5.00	100.89	9.7460
11.40 % 2000	10.00	100.88	9.7640
11.40 % 2000	5.00	100.90	9.7280
13.85 % 2000	0.08	103.45	9.3468
10.85 % 2001	5.00	101.73	9.4970
10.85 % 2001	15.00	101.55	9.6346
10.85 % 2001	5.00	101.75	9.4818
11.75 % 2001	5.00	103.08	9.4724
11.75 % 2001	10.00	103.03	9.5085
11.75 % 2001	5.00	102.90	9.6027
11.75 % 2001	5.00	102.90	9.6027
11.75 % 2001	5.00	102.90	9.6027
11.75 % 2001	5.00	102.97	9.5520
11.75 % 2001	5.00	102.87	9.6244
11.68 % 2002	5.00	104.15	9.7144
11.15 % 2002	5.00	103.10	9.7234
11.15 % 2002	15.00	103.20	9.6783
11.15 % 2002	10.00	103.14	9.7054
11.15 % 2002	5.00	103.14	9.7054
11.55 % 2002(I)	5.00	104.25	9.7119
12.50 % 2004	1.00	108.38	9.9371
12.50 % 2004	10.00	108.35	9.9458
12.50 % 2004	5.00	108.70	9.8445
12.50 % 2004	5.00	108.65	9.8589
12.50 % 2004	5.00	108.44	9.9197
12.50 % 2004	10.00	108.52	9.8965
12.50 % 2004	5.00	108.47	9.9110
12.50 % 2004	5.00	108.36	9.9429
12.50 % 2004	5.00	108.36	9.9429
12.50 % 2004	5.00	108.55	9.8878
11.50 % 2004	5.00	105.23	9.9336
11.50 % 2004	5.00	105.25	9.9279
11.50 % 2004	5.00	105.44	9.8733
11.50 % 2004	5.00	105.46	9.8675
11.50 % 2004	5.00	105.23	9.9336

11.50 %	2004	5.00	105.22	9.9365
11.50 %	2004	3.00	105.30	9.9135
11.50 %	2004	5.00	105.24	9.9308
11.95 %	2004	5.00	106.92	9.9615
11.95 %	2004	10.00	107.19	9.8876
11.95 %	2004	5.00	106.95	9.9533
11.98 %	2004	10.00	107.50	9.8810
11.98 %	2004	5.00	107.48	9.8863
11.98 %	2004	5.00	107.45	9.8943
11.98 %	2004	5.00	107.55	9.8676
11.98 %	2004	5.00	107.55	9.8676
11.98 %	2004	5.00	107.40	9.9077
11.98 %	2004	5.00	107.32	9.9291
11.98 %	2004	10.00	107.23	9.9532
11.98 %	2004	5.00	107.245	9.9492
11.19 %	2005	10.00	104.725	10.0397
11.19 %	2005	5.00	104.75	10.0338
8.25 %	2005	2.00	91.90	10.1759
11.68 %	2006	10.00	106.70	10.1749
11.90 %	2007	5.00	108.49	10.2058
11.90 %	2007	5.00	108.46	10.2114
11.90 %	2007	5.00	108.50	10.2039
9.50 %	2008	1.00	97.08	10.0398
9.50 %	2008	2.00	96.20	10.2069
9.50 %	2008	1.00	96.92	10.0700
9.50 %	2008	2.00	96.00	10.2452
12.00 %	2008	0.10	108.95	10.3443
12.00 %	2008	23.00	109.15	10.3096
12.00 %	2008	1.90	109.35	10.2750
12.00 %	2008	1.90	108.95	10.3443
12.00 %	2008	1.70	108.95	10.3443
12.00 %	2008	1.00	108.95	10.3443
12.00 %	2008	5.00	108.95	10.3443
12.00 %	2008	5.00	109.50	10.2490
12.00 %	2008	5.00	109.25	10.2923
12.00 %	2008	10.00	109.29	10.2853
12.00 %	2008	5.00	109.245	10.2931
12.00 %	2008	5.00	109.55	10.2404
12.00 %	2008	10.00	109.19	10.3027
12.00 %	2008	5.00	109.19	10.3027
12.00 %	2008	5.00	109.00	10.3356
12.00 %	2008	5.00	109.50	10.2490
12.00 %	2008	5.00	108.90	10.3530
12.00 %	2008	5.00	109.20	10.3009
12.00 %	2008	5.00	109.15	10.3096
12.00 %	2008	5.00	109.10	10.3183
12.00 %	2008	5.00	109.55	10.2404
12.00 %	2008	5.00	109.10	10.3183
12.00 %	2008	10.00	108.87	10.3582
12.00 %	2008	5.00	108.85	10.3617
12.00 %	2008	5.00	109.26	10.2905
12.00 %	2008	5.00	109.65	10.2232
12.00 %	2008	5.00	110.00	10.1630
12.00 %	2008	5.00	108.85	10.3617
12.00 %	2008	5.00	109.55	10.2404

12.00 %	2008	5.00	109.00	10.3356
12.00 %	2008	5.00	108.93	10.3478
12.00 %	2008	5.00	109.25	10.2923
12.00 %	2008	5.00	109.15	10.3096
12.00 %	2008	5.00	109.90	10.1801
12.00 %	2008	5.00	109.20	10.3009
12.00 %	2008	5.00	109.30	10.2836
12.00 %	2008	5.00	109.30	10.2836
12.00 %	2008	5.00	109.19	10.3027
12.00 %	2008	10.00	108.90	10.3530
12.00 %	2008	10.00	108.82	10.3669
12.00 %	2008	5.00	108.94	10.3461
12.00 %	2008	10.00	109.00	10.3356
12.00 %	2008	5.00	109.10	10.3183
12.00 %	2008	10.00	108.90	10.3530
12.00 %	2008	10.00	109.30	10.2836
12.00 %	2008	10.00	109.55	10.2404
12.00 %	2008	10.00	109.60	10.2318
12.00 %	2008	5.00	109.60	10.2318
12.00 %	2008	10.00	109.70	10.2145
12.00 %	2008	5.00	108.80	10.3704
12.00 %	2008	10.00	108.80	10.3704
12.00 %	2008	5.00	108.91	10.3513
12.00 %	2008	5.00	108.90	10.3530
12.00 %	2008	10.00	108.93	10.3478
12.00 %	2008	0.125	109.30	10.2836
12.00 %	2008	10.00	109.60	10.2318
12.00 %	2008	5.00	108.97	10.3409
12.00 %	2008	5.00	109.23	10.2957
12.00 %	2008	5.00	109.19	10.3027
12.00 %	2008	5.00	108.95	10.3443
12.00 %	2008	5.00	109.40	10.2663
12.00 %	2008	5.00	109.65	10.2232
12.00 %	2008	5.00	109.60	10.2318
12.00 %	2008	5.00	109.15	10.3096
12.00 %	2008	5.00	108.95	10.3443
11.99 %	2009	5.00	109.30	10.3817
11.99 %	2009	5.00	109.25	10.3898
11.99 %	2009	5.00	109.90	10.2847
11.99 %	2009	5.00	109.44	10.3590
11.99 %	2009	5.00	109.34	10.3752
11.99 %	2009	5.00	109.41	10.3639
11.99 %	2009	5.00	109.40	10.3655
11.99 %	2009	10.00	109.44	10.3590
11.99 %	2009	5.00	109.75	10.3089
11.99 %	2009	10.00	109.215	10.3955
11.99 %	2009	5.00	109.36	10.3720
11.99 %	2009	5.00	109.24	10.3914
11.99 %	2009	5.00	109.23	10.3930
11.99 %	2009	5.00	110.10	10.2526
11.99 %	2009	5.00	109.45	10.3574
11.99 %	2009	5.00	109.38	10.3687
11.99 %	2009	5.00	110.00	10.2686
11.99 %	2009	5.00	110.20	10.2365
11.99 %	2009	5.00	109.95	10.2767

11.99 %	2009	5.00	109.37	10.3703
11.99 %	2009	5.00	109.215	10.3955
11.99 %	2009	5.00	110.00	10.2686
11.99 %	2009	5.00	110.00	10.2686
11.99 %	2009	10.00	109.50	10.3493
11.99 %	2009	5.00	110.00	10.2686
11.99 %	2009	5.00	110.20	10.2365
11.99 %	2009	5.00	109.90	10.2847
11.99 %	2009	5.00	110.00	10.2686
11.99 %	2009	10.00	109.30	10.3817
11.99 %	2009	5.00	109.42	10.3622
11.99 %	2009	5.00	109.02	10.4272
11.99 %	2009	5.00	109.50	10.3493
11.99 %	2009	5.00	109.25	10.3898
11.99 %	2009	5.00	109.26	10.3882
11.99 %	2009	5.00	110.00	10.2686
11.99 %	2009	5.00	109.95	10.2767
12.29 %	2010	5.00	111.55	10.3920
12.29 %	2010	5.00	111.55	10.3920
12.29 %	2010	5.00	111.55	10.3920
12.29 %	2010	5.00	111.28	10.4331
12.29 %	2010	5.00	111.28	10.4331
12.29 %	2010	5.00	111.28	10.4331
12.29 %	2010	5.00	111.85	10.3465
12.29 %	2010	5.00	111.90	10.3389
12.29 %	2010	10.00	111.95	10.3314
12.29 %	2010	5.00	112.05	10.3163
12.29 %	2010	5.00	111.50	10.3996
12.32 %	2011	5.00	111.90	10.4619
12.32 %	2011	5.00	112.22	10.4160
12.32 %	2011	5.00	112.30	10.4045
12.32 %	2011	5.00	112.25	10.4117
12.32 %	2011	5.00	112.25	10.4117
12.32 %	2011	5.00	111.91	10.4605
12.32 %	2011	5.00	112.02	10.4447
12.32 %	2011	5.00	112.35	10.3974
12.32 %	2011	5.00	111.74	10.4850
12.32 %	2011	10.00	112.35	10.3974
12.32 %	2011	5.00	112.35	10.3974
12.32 %	2011	5.00	111.62	10.5023
12.32 %	2011	10.00	111.62	10.5023
12.32 %	2011	5.00	112.25	10.4117
12.32 %	2011	10.00	112.35	10.3974
12.32 %	2011	15.00	111.60	10.5052
12.32 %	2011	1.00	111.68	10.4936
12.32 %	2011	5.00	112.00	10.4476
12.32 %	2011	5.00	111.83	10.4720
12.32 %	2011	5.00	111.55	10.5124
12.32 %	2011	5.00	112.25	10.4117
12.32 %	2011	5.00	112.35	10.3974
12.32 %	2011	5.00	112.05	10.4404
12.32 %	2011	5.00	112.20	10.4189
12.32 %	2011	5.00	112.30	10.4045
12.32 %	2011	10.00	111.55	10.5124
10.25 %	2012	1.00	99.25	10.3547

12.40 %	2013	5.00	113.25	10.5354
12.40 %	2013	5.00	112.74	10.6010
12.40 %	2013	5.00	112.50	10.6320
12.40 %	2013	5.00	112.75	10.5997
12.40 %	2013	5.00	113.20	10.5418
12.40 %	2013	5.00	112.25	10.6644
12.40 %	2013	5.00	113.055	10.5604
12.40 %	2013	5.00	112.60	10.6191
11.83 %	2014	5.00	109.50	10.5398
11.83 %	2014	5.00	109.04	10.5980
11.83 %	2014	5.00	109.05	10.5967
11.83 %	2014	5.00	108.20	10.7053
11.83 %	2014	5.00	108.12	10.7156
11.83 %	2014	10.00	108.57	10.6579
11.83 %	2014	5.00	108.50	10.6669
11.83 %	2014	5.00	108.59	10.6554
11.83 %	2014	5.00	109.10	10.5904
11.83 %	2014	5.00	108.58	10.6566
11.83 %	2014	5.00	108.25	10.6989
11.83 %	2014	5.00	108.51	10.6656
11.83 %	2014	5.00	109.30	10.5650
11.83 %	2014	5.00	109.50	10.5398
11.83 %	2014	5.00	109.10	10.5904
11.83 %	2014	5.00	109.25	10.5714
11.83 %	2014	5.00	109.25	10.5714
11.83 %	2014	5.00	109.30	10.5650
11.83 %	2014	5.00	109.15	10.5840
11.83 %	2014	5.00	108.60	10.6541
11.83 %	2014	5.00	109.65	10.5208
11.83 %	2014	5.00	108.20	10.7053
11.83 %	2014	5.00	109.15	10.5840
11.83 %	2014	5.00	108.10	10.7182
11.83 %	2014	5.00	109.05	10.5967
11.83 %	2014	10.00	109.60	10.5271
11.83 %	2014	5.00	109.50	10.5398
11.83 %	2014	5.00	108.18	10.7079
11.83 %	2014	5.00	109.10	10.5904
11.83 %	2014	5.00	108.25	10.6989
11.83 %	2014	5.00	108.30	10.6925
11.83 %	2014	5.00	109.70	10.5145
11.83 %	2014	5.00	109.01	10.6018
11.83 %	2014	5.00	108.10	10.7182
11.83 %	2014	10.00	108.10	10.7182
11.83 %	2014	10.00	108.19	10.7066
11.83 %	2014	5.00	108.85	10.6222
11.83 %	2014	5.00	109.05	10.5967
11.83 %	2014	5.00	108.19	10.7066
11.83 %	2014	5.00	108.45	10.6733
11.83 %	2014	5.00	108.535	10.6624
11.83 %	2014	5.00	109.65	10.5208
11.83 %	2014	5.00	108.52	10.6643
11.83 %	2014	5.00	108.50	10.6669
11.83 %	2014	5.00	108.20	10.7053
11.83 %	2014	5.00	109.25	10.5714
11.83 %	2014	5.00	108.51	10.6656

11.83 %	2014	5.00	108.17	10.7092
11.83 %	2014	5.00	109.20	10.5777
11.83 %	2014	5.00	108.70	10.6413
11.83 %	2014	5.00	108.15	10.7118
11.83 %	2014	5.00	108.27	10.6964
11.83 %	2014	5.00	109.15	10.5840
11.83 %	2014	5.00	109.20	10.5777
11.83 %	2014	5.00	109.25	10.5714
11.83 %	2014	5.00	109.65	10.5208
11.83 %	2014	5.00	108.50	10.6669
11.83 %	2014	5.00	109.75	10.5083
11.83 %	2014	10.00	108.11	10.7169
11.83 %	2014	10.00	108.15	10.7118
11.83 %	2014	10.00	108.18	10.7079
11.83 %	2014	10.00	108.18	10.7079
11.83 %	2014	5.00	109.65	10.5208
11.83 %	2014	5.00	108.65	10.6477
11.83 %	2014	10.00	108.15	10.7118
11.83 %	2014	5.00	108.20	10.7053
11.83 %	2014	5.00	108.16	10.7105
11.83 %	2014	5.00	108.14	10.7131
11.83 %	2014	5.00	108.18	10.7079
11.83 %	2014	5.00	109.15	10.5840
11.83 %	2014	5.00	108.06	10.7234
11.83 %	2014	5.00	108.12	10.7156
11.83 %	2014	5.00	108.11	10.7169
11.83 %	2014	10.00	108.60	10.6541
11.83 %	2014	5.00	108.50	10.6669
11.83 %	2014	5.00	108.11	10.7169
11.83 %	2014	5.00	108.55	10.6605
11.83 %	2014	5.00	108.13	10.7143
11.83 %	2014	5.00	108.05	10.7246
11.83 %	2014	5.00	109.25	10.5714
11.83 %	2014	5.00	108.30	10.6925
11.83 %	2014	5.00	108.25	10.6989
11.83 %	2014	5.00	108.25	10.6989
11.83 %	2014	5.00	108.30	10.6925
11.83 %	2014	5.00	108.25	10.6989
11.83 %	2014	5.00	108.30	10.6925
11.83 %	2014	5.00	108.28	10.6951
11.83 %	2014	5.00	108.105	10.7176
11.83 %	2014	5.00	108.57	10.6579
11.83 %	2014	5.00	108.15	10.7118
11.83 %	2014	5.00	108.20	10.7053
11.83 %	2014	5.00	109.50	10.5398
11.83 %	2014	10.00	108.10	10.7182
11.83 %	2014	5.00	109.50	10.5398
11.83 %	2014	5.00	108.25	10.6989
11.83 %	2014	5.00	109.50	10.5398
11.50 %	2015	0.10	105.85	10.7077
11.50 %	2015	5.00	105.47	10.7568
11.50 %	2015	5.00	105.69	10.7283
11.50 %	2015	5.00	105.75	10.7206
12.30 %	2016	10.00	111.785	10.7490
12.30 %	2016	3.00	111.70	10.7592

12.30 %	2016	7.00	111.70	10.7592
12.60 %	2018	5.00	115.00	10.7217
12.60 %	2018	10.00	115.00	10.7217
12.60 %	2018	5.00	115.00	10.7217
12.60 %	2018	1.75	114.40	10.7889
12.60 %	2018	10.00	115.00	10.7217
12.60 %	2018	10.00	114.25	10.8057
12.60 %	2018	10.00	114.30	10.8001
12.60 %	2018	5.00	115.00	10.7217
Total		1857.755		
B. State Government Securities				
12.50% ANDHRA PRADESH SDL	2004	5.00	107.93	10.1037
13.05% MAHARASHTRA SDL	2007	0.075	112.50	10.5153
12.25% MADHYA PRADESH SDL	2009	5.00	109.55	10.5882
Total		10.075		
C. Treasury Bills				
(i) 14 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
	11/03/2000	3.00	99.7731	8.2779
	11/03/2000	21.00	99.7677	8.4754
Total		24.00		
(ii) 91 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
	18/03/2000	1.00	99.5826	8.9747
	22/04/2000	0.8925	98.7063	9.1746
	06/05/2000	10.00	98.3899	9.0253
	27/05/2000	5.00	97.8542	9.1747
Total		16.8925		
(iii) 182 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
	27/04/2000	15.00	98.6064	9.0253
	25/05/2000	3.00	97.9025	9.1747
Total		18.00		
(iv) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
	10/03/2000	4.00	99.7958	8.2757
	10/03/2000	10.00	99.7908	8.4787
	05/05/2000	5.00	98.4139	9.0253
	27/07/2000	0.49	96.0097	10.2219
	10/08/2000	0.25	95.6486	10.2220
	10/08/2000	9.50	96.0564	9.2247
	10/08/2000	10.00	96.0769	9.1748
	05/10/2000	5.00	94.7110	9.3243
	16/11/2000	7.00	93.6930	9.4242
	14/12/2000	5.00	93.0951	9.3743
	27/12/2000	0.4725	92.9126	9.2246
	11/01/2001	5.00	92.5114	9.3244
	11/01/2001	5.00	92.5114	9.3244
	22/02/2001	30.00	91.5503	9.3843
	22/02/2001	5.00	91.5997	9.3244
	22/02/2001	5.00	91.6408	9.2746
	22/02/2001	20.00	91.5586	9.3742
	22/02/2001	20.00	91.5586	9.3742
Total		146.7125		
II. REPO Transactions *				

(Other than with RBI)

Nomenclature (1)	Amount (Face Value) (in Rs.Crore) (2)	Price * Per Rs.100 Nominal (3)	Repo Rate (%pa) (4)	Repo Period (Days) (5)
A. Government of India Dated Securities				
5.50 % 2000	50.00	99.50	9.50	5
11.64 % 2000	25.00	100.80	9.50	5
11.64 % 2000	25.00	100.80	9.50	6
11.64 % 2000	50.00	100.80	9.15	1
11.40 % 2000	25.00	100.90	9.50	5
11.40 % 2000	10.00	100.90	9.15	1
11.40 % 2000	25.00	100.91	9.40	1
11.40 % 2000	25.00	100.91	9.40	1
10.85 % 2001	5.00	101.68	10.75	2
11.50 % 2004	35.00	105.23	9.25	1
11.95 % 2004	50.00	107.00	9.30	1
10.00 % 2006	30.00	100.00	9.40	6
12.00 % 2008	23.00	108.85	9.30	1
12.00 % 2008	90.00	108.95	9.40	1
11.83 % 2014	20.00	108.18	9.50	1
Total	488.00			
B. Treasury Bills				
		NIL		

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 01 March 2000