

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 3 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	0.064	101.15	5.3268
13.25 % 2000	0.08	101.15	5.3268
Zero Coupon Bond 2000 (III)	5.00	96.640	9.6921
Zero Coupon Bond 2000 (III)	5.00	96.620	9.7522
Zero Coupon Bond 2000 (III)	5.00	96.600	9.8123
11.40 % 2000	10.00	100.80	9.8962
11.40 % 2000	1.35	100.90	9.7143
11.40 % 2000	5.00	100.83	9.8416
11.55 % 2001	5.00	102.18	9.7385
11.55 % 2001	10.00	102.18	9.7385
11.55 % 2001	10.00	102.18	9.7385
11.55 % 2001	10.00	101.98	9.8997
10.85 % 2001	10.00	101.20	9.8990
10.85 % 2001	5.00	101.00	10.0536
10.85 % 2001	5.00	101.20	9.8990
10.85 % 2001	5.00	100.99	10.0613
10.85 % 2001	5.00	101.00	10.0536
10.85 % 2001	5.00	101.20	9.8990
10.85 % 2001	5.00	100.99	10.0613
10.85 % 2001	10.00	101.00	10.0536
11.75 % 2001	5.00	102.60	9.8128
11.75 % 2001	10.00	102.20	10.1056
11.75 % 2001	10.00	102.20	10.1056
11.00 % 2002	5.00	102.18	9.8524
11.00 % 2002	15.00	101.50	10.2013
11.15 % 2002	5.00	102.41	10.0333
11.15 % 2002	5.00	102.40	10.0379
11.15 % 2002	5.00	102.40	10.0379
11.15 % 2002	5.00	101.98	10.2299
11.15 % 2002	10.00	102.15	10.1521
11.15 % 2002	10.00	101.70	10.3585
11.15 % 2002	10.00	102.38	10.0470
12.50 % 2004	10.00	107.80	10.1036
12.50 % 2004	5.00	106.90	10.3680
12.50 % 2004	10.00	106.90	10.3680
12.50 % 2004	10.00	106.50	10.4864
12.50 % 2004	10.00	107.32	10.2443
12.50 % 2004	10.00	106.75	10.4123
12.50 % 2004	15.00	107.20	10.2796

12.50 %	2004	10.00	107.20	10.2796
12.50 %	2004	5.00	106.65	10.4419
12.50 %	2004	0.02	107.00	10.3385
12.50 %	2004	5.00	107.68	10.1387
12.50 %	2004	5.00	107.25	10.2648
12.50 %	2004	5.00	107.30	10.2501
12.50 %	2004	5.00	106.50	10.4864
12.50 %	2004	5.00	107.68	10.1387
12.50 %	2004	5.00	107.96	10.0569
12.50 %	2004	1.00	107.06	10.3208
12.50 %	2004	5.00	106.90	10.3680
12.50 %	2004	10.00	108.35	9.9434
12.50 %	2004	10.00	107.50	10.1914
12.50 %	2004	5.00	107.40	10.2208
12.50 %	2004	5.00	107.40	10.2208
12.50 %	2004	5.00	107.40	10.2208
12.50 %	2004	5.00	107.70	10.1329
12.50 %	2004	5.00	107.70	10.1329
12.50 %	2004	5.00	107.96	10.0569
11.50 %	2004	5.00	104.60	10.1144
11.19 %	2005	25.00	104.35	10.1272
11.19 %	2005	5.00	103.45	10.3416
11.68 %	2006	5.00	105.00	10.5428
11.68 %	2006	5.00	106.50	10.2171
11.68 %	2006	5.00	105.80	10.3683
11.68 %	2006	5.00	104.50	10.6527
11.68 %	2006	5.00	104.00	10.7633
11.68 %	2006	10.00	104.175	10.7245
11.68 %	2006	5.00	105.20	10.4990
11.68 %	2006	5.00	105.40	10.4553
11.68 %	2006	5.00	104.60	10.6307
11.68 %	2006	5.00	104.30	10.6969
11.68 %	2006	5.00	104.00	10.7633
11.68 %	2006	5.00	105.30	10.4772
11.68 %	2006	20.00	105.25	10.4881
11.75 %	2006	5.00	105.60	10.4811
11.75 %	2006	10.00	105.70	10.4593
11.75 %	2006	20.00	105.30	10.5465
11.90 %	2007	15.00	105.25	10.8271
11.50 %	2007	5.00	105.35	10.4571
11.50 %	2007	5.00	105.50	10.4290
11.50 %	2007	5.00	105.35	10.4571
11.50 %	2007	5.00	105.35	10.4571
9.50 %	2008	1.00	96.20	10.2071
12.00 %	2008	5.00	108.00	10.5099
12.00 %	2008	5.00	107.95	10.5187
12.00 %	2008	5.00	107.95	10.5187
12.00 %	2008	5.00	107.50	10.5982
12.00 %	2008	5.00	106.10	10.8483
12.00 %	2008	5.00	107.00	10.6870
12.00 %	2008	5.00	107.40	10.6159
12.00 %	2008	5.00	108.00	10.5099
12.00 %	2008	5.00	107.50	10.5982
12.00 %	2008	5.00	108.32	10.4537
12.00 %	2008	5.00	108.00	10.5099

12.00 %	2008	5.00	106.30	10.8123
12.00 %	2008	5.00	107.55	10.5893
12.00 %	2008	5.00	107.55	10.5893
12.00 %	2008	5.00	107.50	10.5982
12.00 %	2008	5.00	108.38	10.4432
12.00 %	2008	10.00	107.75	10.5540
12.00 %	2008	5.00	108.00	10.5099
12.00 %	2008	5.00	108.20	10.4748
12.00 %	2008	5.00	107.55	10.5893
12.00 %	2008	5.00	106.90	10.7048
12.00 %	2008	5.00	106.00	10.8663
12.00 %	2008	5.00	107.50	10.5982
12.00 %	2008	5.00	108.05	10.5011
12.00 %	2008	5.00	107.95	10.5187
12.00 %	2008	5.00	108.37	10.4450
12.00 %	2008	5.00	106.50	10.7764
12.00 %	2008	5.00	106.70	10.7406
12.00 %	2008	10.00	107.60	10.5805
12.00 %	2008	5.00	108.00	10.5099
12.00 %	2008	5.00	108.30	10.4572
12.00 %	2008	10.00	108.35	10.4485
12.00 %	2008	5.00	108.38	10.4432
12.00 %	2008	5.00	108.35	10.4485
12.00 %	2008	10.00	107.99	10.5117
11.99 %	2009	10.00	107.99	10.5956
11.99 %	2009	5.00	106.50	10.8438
11.99 %	2009	5.00	107.90	10.6105
11.99 %	2009	5.00	107.55	10.6684
11.99 %	2009	10.00	107.50	10.6767
11.99 %	2009	5.00	106.70	10.8102
11.99 %	2009	5.00	107.90	10.6105
11.50 %	2010	5.00	104.70	10.7279
11.50 %	2010	5.00	103.95	10.8467
12.32 %	2011	5.00	109.95	10.7453
12.32 %	2011	5.00	110.85	10.6133
12.32 %	2011	5.00	110.20	10.7085
12.32 %	2011	5.00	109.72	10.7793
12.32 %	2011	5.00	110.10	10.7232
10.25 %	2012	5.00	98.40	10.4801
10.25 %	2012	1.00	99.25	10.3547
12.40 %	2013	5.00	110.60	10.8806
12.40 %	2013	0.17	112.60	10.6185
12.40 %	2013	5.00	110.40	10.9072
12.40 %	2013	5.00	111.10	10.8144
12.40 %	2013	5.00	111.05	10.8210
12.40 %	2013	5.00	111.21	10.7999
12.40 %	2013	5.00	110.90	10.8408
12.40 %	2013	5.00	110.40	10.9072
12.40 %	2013	5.00	111.05	10.8210
12.40 %	2013	5.00	111.00	10.8276
12.40 %	2013	5.00	110.60	10.8806
12.40 %	2013	5.00	111.05	10.8210
12.40 %	2013	7.00	110.95	10.8342
12.40 %	2013	10.00	110.85	10.8474
12.40 %	2013	5.00	111.05	10.8210

11.83 %	2014	10.00	107.15	10.8412
11.83 %	2014	2.00	107.50	10.7957
11.83 %	2014	10.00	107.13	10.8438
11.83 %	2014	5.00	107.25	10.8282
11.83 %	2014	10.00	107.35	10.8151
11.83 %	2014	5.00	106.95	10.8673
11.83 %	2014	5.00	105.55	11.0523
11.83 %	2014	5.00	106.90	10.8739
11.83 %	2014	5.00	107.15	10.8412
11.83 %	2014	5.00	106.20	10.9660
11.83 %	2014	10.00	105.00	11.1260
11.83 %	2014	5.00	107.21	10.8334
11.83 %	2014	5.00	105.00	11.1260
11.83 %	2014	5.00	106.50	10.9264
11.83 %	2014	5.00	106.50	10.9264
11.83 %	2014	5.00	106.20	10.9660
11.83 %	2014	5.00	106.95	10.8673
11.83 %	2014	5.00	105.00	11.1260
11.83 %	2014	5.00	106.95	10.8673
11.83 %	2014	5.00	106.93	10.8699
11.83 %	2014	10.00	106.95	10.8673
11.83 %	2014	5.00	105.05	11.1193
11.83 %	2014	5.00	107.00	10.8608
11.83 %	2014	2.00	107.00	10.8608
11.83 %	2014	5.00	107.15	10.8412
11.83 %	2014	5.00	106.85	10.8804
11.83 %	2014	5.00	106.85	10.8804
11.83 %	2014	5.00	106.50	10.9264
11.83 %	2014	5.00	107.22	10.8321
11.83 %	2014	5.00	106.00	10.9925
11.83 %	2014	5.00	105.10	11.1126
11.83 %	2014	5.00	105.55	11.0523
11.83 %	2014	5.00	105.55	11.0523
11.83 %	2014	5.00	105.70	11.0323
11.83 %	2014	5.00	105.20	11.0992
11.83 %	2014	5.00	105.00	11.1260
11.83 %	2014	5.00	106.10	10.9792
11.83 %	2014	5.00	106.60	10.9132
11.83 %	2014	5.00	106.30	10.9528
11.83 %	2014	5.00	106.90	10.8739
11.83 %	2014	5.00	107.15	10.8412
11.83 %	2014	5.00	106.50	10.9264
11.83 %	2014	5.00	106.60	10.9132
11.83 %	2014	5.00	107.15	10.8412
11.83 %	2014	0.13	108.48	10.6693
11.83 %	2014	5.00	107.65	10.7762
11.83 %	2014	5.00	107.36	10.8138
11.50 %	2015	5.00	104.80	10.8439
11.50 %	2015	4.00	104.70	10.8570
11.50 %	2015	5.00	104.60	10.8701
11.50 %	2015	5.00	104.71	10.8557
11.50 %	2015	10.00	104.80	10.8439
11.50 %	2015	10.00	104.40	10.8964
11.50 %	2015	5.00	104.71	10.8557
12.60 %	2018	1.00	114.45	10.7831

12.60 % 2018	5.00	112.50	11.0052
12.60 % 2018	5.00	112.70	10.9821
12.60 % 2018	5.00	112.75	10.9763
12.60 % 2018	5.00	112.50	11.0052
12.60 % 2018	15.00	112.50	11.0052
12.60 % 2018	5.00	112.70	10.9821
Total	1265.814		
B. State Government Securities			
14.00% KERALA S.D.L. 2005	0.0375	112.00	10.9121
13.85% MAHARASHTRA SDL 2006	0.05	110.00	11.5371
13.05% MAHARASHTRA SDL 2007	0.05	112.55	10.5048
13.05% TAMILNADU LOAN 2007	4.00	112.25	10.5610
13.05 % GUJARAT SDL 2007	1.00	112.25	10.5610
12.25% KARNATAKA SDL 2009	0.30	108.85	10.7022
Total	5.4375		
C. Treasury Bills			
(i) 91 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
11/03/2000	11.50	99.8250	7.9765
(ii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
(ii) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
10/03/2000	11.00	99.8363	8.5264
13/07/2000	25.00	96.6785	9.4740
14/12/2000	13.00	93.1398	9.3743
14/12/2000	10.00	93.1262	9.3942
14/12/2000	15.00	93.1058	9.4242
14/12/2000	10.00	93.1262	9.3942
14/12/2000	10.00	93.1262	9.3942
14/12/2000	10.00	93.1262	9.3942
14/12/2000	5.00	93.1398	9.3743
14/12/2000	10.00	93.1398	9.3743
14/12/2000	10.00	93.1262	9.3942
14/12/2000	10.00	93.1398	9.3743
14/12/2000	10.00	93.1398	9.3743
14/12/2000	10.00	93.1398	9.3743
14/12/2000	10.00	93.1398	9.3743
14/12/2000	10.00	93.1398	9.3743
27/12/2000	4.00	92.8503	9.3742
11/01/2001	50.00	92.4816	9.4241
11/01/2001	50.00	92.4816	9.4241
25/01/2001	60.00	92.1726	9.4242
25/01/2001	60.00	92.1726	9.4242
08/02/2001	20.00	91.8262	9.4740
08/02/2001	50.00	91.8262	9.4740
08/02/2001	80.00	91.8262	9.4740
08/02/2001	5.00	91.8262	9.4740
08/02/2001	50.00	91.8262	9.4740
22/02/2001	5.00	91.5200	9.4740
22/02/2001	155.00	91.5100	9.4862
22/02/2001	50.00	91.5200	9.4740
22/02/2001	20.00	91.4800	9.5228
22/02/2001	25.00	91.5200	9.4740

22/02/2001	155.00	91.5200	9.4740
Total	1008.00		

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

13.25 % 2000(CONVERS	2.50	100.50	11.00	6
11.64 % 2000	30.00	100.80	9.70	9
12.69 % 2002	0.50	105.20	11.00	6
11.10 % 2003	70.30	102.25	10.50	3
10.25 % 2012	2.00	96.75	11.00	6
Total	105.30			

B. Treasury Bills NIL

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 03 March 2000