

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 6 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			
11.64 % 2000	5.00	100.678	9.7558
11.40 % 2000	20.00	100.78	9.9149
11.40 % 2000	12.75	100.80	9.8779
11.40 % 2000	10.00	100.82	9.8410
11.40 % 2000	5.00	100.83	9.8225
11.40 % 2000	5.00	100.83	9.8225
11.55 % 2001	5.00	101.98	9.8895
10.85 % 2001	15.00	101.15	9.9315
10.85 % 2001	10.00	101.15	9.9315
10.85 % 2001	15.00	101.15	9.9315
11.00 % 2002	10.00	101.70	10.0956
11.00 % 2002	10.00	101.76	10.0647
11.68 % 2002	5.00	103.20	10.1443
11.68 % 2002	10.00	103.20	10.1443
11.15 % 2002	15.00	102.35	10.0565
11.15 % 2002	10.00	102.16	10.1436
11.15 % 2002	5.00	102.18	10.1344
11.15 % 2002	5.00	102.25	10.1023
12.50 % 2004	10.00	106.80	10.3948
12.50 % 2004	10.00	107.00	10.3357
12.50 % 2004	5.00	107.00	10.3357
12.50 % 2004	5.00	106.80	10.3948
12.50 % 2004	10.00	106.80	10.3948
12.50 % 2004	0.123	108.00	10.0419
12.50 % 2004	5.00	106.80	10.3948
11.50 % 2004	5.00	104.75	10.0688
11.25 % 2005	10.00	103.10	10.4603
11.19 % 2005	5.00	103.05	10.4364
11.19 % 2005	10.00	103.00	10.4484
11.19 % 2005	5.00	103.14	10.4147
11.19 % 2005	5.00	103.00	10.4484
11.68 % 2006	10.00	105.25	10.4873
11.68 % 2006	5.00	105.10	10.5201
11.68 % 2006	5.00	105.00	10.5420
11.68 % 2006	5.00	105.00	10.5420
11.68 % 2006	5.00	105.18	10.5026
11.68 % 2006	10.00	105.20	10.4982
11.75 % 2006	10.00	105.40	10.5238
11.75 % 2006	5.00	105.50	10.5020

11.75 %	2006	5.00	105.35	10.5347
11.75 %	2006	5.00	105.45	10.5129
11.50 %	2006	5.00	104.40	10.5068
11.90 %	2007	5.00	106.40	10.6025
12.00 %	2008	5.00	106.90	10.7042
12.00 %	2008	10.00	108.01	10.5074
12.00 %	2008	10.00	108.00	10.5092
12.00 %	2008	5.00	107.10	10.6685
12.00 %	2008	10.00	107.50	10.5975
12.00 %	2008	5.00	107.30	10.6330
12.00 %	2008	10.00	107.30	10.6330
12.00 %	2008	5.00	107.00	10.6864
12.00 %	2008	5.00	106.85	10.7131
12.00 %	2008	5.00	106.92	10.7006
12.00 %	2008	5.00	107.00	10.6864
11.99 %	2009	5.00	107.03	10.7546
11.99 %	2009	5.00	107.18	10.7296
11.99 %	2009	5.00	107.05	10.7513
11.99 %	2009	5.00	107.35	10.7013
11.99 %	2009	5.00	107.18	10.7296
11.99 %	2009	5.00	107.00	10.7596
11.99 %	2009	5.00	106.80	10.7931
11.99 %	2009	5.00	107.52	10.6730
11.99 %	2009	5.00	107.46	10.6830
11.99 %	2009	5.00	107.45	10.6846
11.99 %	2009	10.00	107.00	10.7596
11.99 %	2009	5.00	107.40	10.6929
11.99 %	2009	5.00	107.25	10.7179
11.99 %	2009	5.00	106.90	10.7764
11.99 %	2009	10.00	107.40	10.6929
12.29 %	2010	5.00	109.14	10.7621
12.29 %	2010	5.00	108.65	10.8392
11.50 %	2010	5.00	104.15	10.8146
12.32 %	2011	5.00	109.50	10.8111
12.32 %	2011	5.00	109.60	10.7962
12.32 %	2011	5.00	109.55	10.8036
8.00 %	2011	3.07	84.96	10.2970
12.40 %	2013	5.00	109.60	11.0136
12.40 %	2013	5.00	109.60	11.0136
12.40 %	2013	5.00	109.95	10.9666
12.40 %	2013	5.00	110.25	10.9265
11.83 %	2014	1.00	106.75	10.8934
11.83 %	2014	5.00	105.85	11.0123
11.83 %	2014	5.00	106.50	10.9263
11.83 %	2014	3.00	107.35	10.8150
11.83 %	2014	5.00	106.00	10.9924
11.83 %	2014	5.00	106.00	10.9924
11.83 %	2014	5.00	106.30	10.9527
11.83 %	2014	5.00	106.00	10.9924
11.83 %	2014	5.00	106.50	10.9263
11.83 %	2014	5.00	106.10	10.9791
11.83 %	2014	10.00	106.10	10.9791
11.83 %	2014	5.00	106.50	10.9263
11.83 %	2014	10.00	106.50	10.9263
11.83 %	2014	5.00	105.75	11.0256

11.83 %	2014	5.00	107.35	10.8150
11.83 %	2014	5.00	107.75	10.7631
11.83 %	2014	5.00	106.00	10.9924
11.83 %	2014	5.00	105.75	11.0256
11.83 %	2014	5.00	106.00	10.9924
11.83 %	2014	5.00	106.70	10.9000
11.50 %	2015	0.50	104.05	10.9424
12.30 %	2016	5.00	109.75	10.9966
12.30 %	2016	8.00	109.75	10.9966
12.30 %	2016	2.00	109.75	10.9966
12.60 %	2018	1.00	113.00	10.9475
12.60 %	2018	5.00	112.50	11.0050
Total		671.443		

B. State Government Securities

13.05% TAMILNADU LOAN 2007	4.00	112.65	10.4845
13.05 % GUJARAT SDL 2007	1.00	112.65	10.4845
13.05% MAHARASHTRA SDL 2007	3.00	112.25	10.5593
13.05 % GUJARAT SDL 2007	2.00	112.25	10.5593
13.00% MAHARASHTRA S.D. 2007	0.20	111.68	10.6658
11.50% TAMIL NADU 2008	0.10	106.00	10.4165
11.30% BIHAR SDL 2010	10.00	103.00	10.7945
Total	20.30		

C. Treasury Bills

(i) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

11/03/2000	3.00	99.8905	7.9803
13/05/2000	0.60	98.3509	8.9756
27/05/2000	15.00	98.1046	8.5763

Total 18.60

(ii) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

14/12/2000	15.00	93.2069	9.3742
11/01/2001	36.955	92.5116	9.4740
08/02/2001	50.00	91.8921	9.4740
22/02/2001	20.00	91.5854	9.4740
22/02/2001	20.00	91.5854	9.4740
22/02/2001	40.00	91.5854	9.4740
22/02/2001	75.00	91.5773	9.4840

Total 256.955

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

11.15 %	2002	75.00	102.25	10.70	7
11.10 %	2003	117.25	102.00	10.75	1

Total	192.25
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B. Treasury Bills	NIL
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* Relate to the first leg of Repos
YTM(indicative) will depend upon assumed rate of inflation
Date : 06 March 2000