

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 8 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			
Zero Coupon Bond 2000 (III)	5.00	96.660	10.0268
Zero Coupon Bond 2000 (III)	10.00	96.660	10.0268
11.64 % 2000	2.00	100.70	9.6695
11.40 % 2000	0.50	100.85	9.7723
11.40 % 2000	20.00	100.75	9.9588
11.40 % 2000	1.00	100.83	9.8095
11.40 % 2000	5.00	100.79	9.8841
11.40 % 2000	5.00	100.81	9.8468
11.40 % 2000	1.00	100.85	9.7723
13.85 % 2000	4.50	102.98	9.8461
10.85 % 2001	5.00	101.23	9.8652
10.85 % 2001	5.00	101.25	9.8496
10.85 % 2001	10.00	101.25	9.8496
11.75 % 2001	5.00	102.42	9.9261
11.75 % 2001	5.00	102.43	9.9188
11.00 % 2002	0.50	101.75	10.0680
11.00 % 2002	10.00	101.86	10.0112
11.00 % 2002	5.00	101.86	10.0112
11.15 % 2002	10.00	102.35	10.0537
12.50 % 2004	15.00	107.20	10.2747
12.50 % 2004	5.00	107.20	10.2747
12.50 % 2004	5.00	107.18	10.2806
12.50 % 2004	5.00	107.26	10.2570
12.50 % 2004	5.00	107.20	10.2747
12.50 % 2004	5.00	107.25	10.2599
12.50 % 2004	5.00	107.25	10.2599
12.50 % 2004	50.00	107.22	10.2688
12.50 % 2004	50.00	107.227	10.2666
12.50 % 2004	15.00	107.25	10.2599
12.50 % 2004	5.00	107.20	10.2747
12.50 % 2004	5.00	107.25	10.2599
11.50 % 2004	5.00	104.13	10.2483
11.50 % 2004	5.00	104.15	10.2425
11.50 % 2004	15.00	104.127	10.2490
11.50 % 2004	5.00	104.165	10.2381
11.50 % 2004	5.00	104.14	10.2454
11.50 % 2004	5.00	104.225	10.2205
11.50 % 2004	20.00	104.00	10.2864
11.75 % 2004	5.00	104.90	10.2951

11.95 %	2004	5.00	105.62	10.3144
14.00 %	2005	1.00	113.80	10.5024
11.19 %	2005	5.00	103.34	10.3657
11.19 %	2005	5.00	103.295	10.3765
11.19 %	2005	1.00	103.35	10.3633
11.19 %	2005	9.00	103.35	10.3633
8.25 %	2005	0.50	91.15	10.3716
11.68 %	2006	10.00	105.35	10.4649
11.68 %	2006	5.00	105.30	10.4758
11.68 %	2006	5.00	105.37	10.4605
11.75 %	2006	5.00	105.65	10.4687
11.75 %	2006	5.00	105.70	10.4578
11.75 %	2006	5.00	105.50	10.5014
11.75 %	2006	5.00	105.60	10.4796
11.50 %	2006	10.00	104.55	10.4737
11.50 %	2006	10.00	104.52	10.4802
13.05 %	2007	0.0745	111.85	10.6295
13.05 %	2007	0.35	110.65	10.8578
11.90 %	2007	5.00	106.585	10.5661
11.90 %	2007	10.00	106.48	10.5864
11.90 %	2007	5.00	106.62	10.5594
11.90 %	2007	5.00	106.57	10.5690
11.90 %	2007	5.00	106.63	10.5574
11.90 %	2007	10.00	106.60	10.5632
12.00 %	2008	0.08	107.65	10.5705
12.00 %	2008	0.27	106.90	10.7038
12.00 %	2008	5.00	107.28	10.6361
12.00 %	2008	5.00	107.29	10.6343
12.00 %	2008	5.00	107.15	10.6592
12.00 %	2008	5.00	107.15	10.6592
12.00 %	2008	5.00	107.23	10.6450
12.00 %	2008	20.00	107.00	10.6859
12.00 %	2008	5.00	107.25	10.6414
12.00 %	2008	5.00	107.13	10.6628
12.00 %	2008	5.00	107.25	10.6414
11.99 %	2009	5.00	107.18	10.7293
11.99 %	2009	5.00	107.22	10.7227
11.99 %	2009	10.00	107.15	10.7343
11.99 %	2009	5.00	107.15	10.7343
11.99 %	2009	5.00	107.15	10.7343
11.99 %	2009	5.00	107.25	10.7177
12.29 %	2010	5.00	108.95	10.7913
12.29 %	2010	5.00	108.95	10.7913
12.29 %	2010	5.00	108.93	10.7945
12.29 %	2010	5.00	108.89	10.8008
12.32 %	2011	10.00	109.15	10.8626
12.32 %	2011	25.00	109.18	10.8581
12.32 %	2011	5.00	109.20	10.8551
12.32 %	2011	5.00	109.18	10.8581
12.32 %	2011	5.00	109.18	10.8581
12.32 %	2011	5.00	109.15	10.8626
12.32 %	2011	10.00	109.15	10.8626
12.32 %	2011	25.00	109.185	10.8574
12.32 %	2011	5.00	109.15	10.8626
12.32 %	2011	5.00	109.17	10.8596

12.32 %	2011	5.00	109.25	10.8477
12.32 %	2011	5.00	109.08	10.8730
12.32 %	2011	5.00	109.05	10.8775
12.40 %	2013	5.00	109.98	10.9621
12.40 %	2013	5.00	110.07	10.9501
12.40 %	2013	5.00	110.15	10.9394
12.40 %	2013	10.00	110.09	10.9474
12.40 %	2013	10.00	110.20	10.9327
12.40 %	2013	5.00	110.07	10.9501
12.40 %	2013	5.00	110.08	10.9487
12.40 %	2013	5.00	110.06	10.9514
11.83 %	2014	10.00	106.05	10.9857
11.83 %	2014	5.00	106.06	10.9843
11.83 %	2014	5.00	106.07	10.9830
11.83 %	2014	1.00	106.19	10.9671
11.83 %	2014	20.00	106.07	10.9830
11.83 %	2014	10.00	106.04	10.9870
11.83 %	2014	5.00	106.06	10.9843
11.83 %	2014	5.00	106.04	10.9870
11.83 %	2014	10.00	106.05	10.9857
11.83 %	2014	5.00	106.05	10.9857
11.83 %	2014	10.00	106.07	10.9830
11.83 %	2014	10.00	106.05	10.9857
11.83 %	2014	5.00	105.99	10.9936
11.83 %	2014	5.00	106.00	10.9923
11.83 %	2014	5.00	106.00	10.9923
11.83 %	2014	10.00	106.08	10.9817
11.83 %	2014	10.00	106.10	10.9790
11.83 %	2014	5.00	106.07	10.9830
11.83 %	2014	5.00	106.11	10.9777
11.83 %	2014	5.00	106.10	10.9790
11.83 %	2014	5.00	106.11	10.9777
11.83 %	2014	5.00	106.00	10.9923
11.83 %	2014	5.00	106.065	10.9837
11.83 %	2014	5.00	106.14	10.9737
11.83 %	2014	5.00	106.135	10.9744
11.83 %	2014	5.00	106.09	10.9804
11.83 %	2014	10.00	106.00	10.9923
11.83 %	2014	5.00	105.99	10.9936
11.83 %	2014	5.00	106.00	10.9923
11.50 %	2015	0.14	103.60	11.0021
11.50 %	2015	5.00	103.50	11.0154
11.50 %	2015	5.00	103.53	11.0114
11.50 %	2015	1.00	103.96	10.9543
11.50 %	2015	5.00	103.45	11.0221
11.50 %	2015	0.02	104.40	10.8962
11.50 %	2015	0.08	104.40	10.8962
12.30 %	2016	1.00	110.00	10.9655
12.30 %	2016	10.00	109.55	11.0211
12.30 %	2016	5.00	109.55	11.0211
12.30 %	2016	5.00	109.64	11.0100
12.30 %	2016	5.00	109.55	11.0211
12.30 %	2016	5.00	109.50	11.0274
12.30 %	2016	10.00	109.70	11.0026
12.30 %	2016	10.00	109.50	11.0274

12.30 % 2016	5.00	109.50	11.0274
12.30 % 2016	15.00	109.55	11.0211
12.60 % 2018	10.00	112.15	11.0454
12.60 % 2018	5.00	112.10	11.0512
12.60 % 2018	5.00	112.15	11.0454
Total	1055.0145		

B. State Government Securities

13.05% MAHARASHTRA SDL 2007	0.048	113.75	10.2793
13.05% MAHARASHTRA SDL 2007	0.066	113.75	10.2793
13.05% MAHARASHTRA SDL 2007	0.17	110.70	10.8518
Total	0.284		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

20/03/2000	3.00	99.7459	7.7273
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(ii) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

10/03/2000	1.50	99.9458	9.8697
10/03/2000	2.00	99.9458	9.8697
24/03/2000	2.00	99.5570	10.1231
05/10/2000	36.00	94.8981	9.2746
05/10/2000	25.00	94.8981	9.2746
19/10/2000	28.00	94.5780	9.2745
19/10/2000	25.00	94.5504	9.3244
02/11/2000	10.00	94.2309	9.3243
02/11/2000	60.00	94.2018	9.3743
16/11/2000	40.00	93.9135	9.3244
16/11/2000	124.3125	93.8829	9.3743
16/11/2000	27.37	93.8829	9.3743
30/11/2000	10.00	93.5662	9.3743
30/11/2000	25.00	93.5900	9.3372
30/11/2000	5.00	93.5951	9.3293
30/11/2000	25.00	93.5900	9.3372
27/12/2000	50.00	92.9614	9.3743
27/12/2000	1.225	92.6724	9.7896
11/01/2001	0.955	92.5562	9.4740
Total	498.3625		

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

11.40 % 2000	20.00	100.70	9.60	1
11.40 % 2000	20.00	100.80	9.50	1
11.10 % 2003	40.00	102.50	9.80	6
12.59 % 2004	55.00	108.25	9.80	6
12.00 % 2008	25.00	107.25	9.10	1

Total	160.00
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B. Treasury Bills

(i) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

19/05/2000	26.00	98.2100	9.70	1
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27/07/2000	25.00	96.5300	9.60	5
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Total	51.00
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* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 08 March 2000