

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 9 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	7.40	100.55	8.7951
11.40 % 2000	3.00	100.95	9.5784
11.55 % 2001	10.00	102.11	9.7733
11.55 % 2001	5.00	102.06	9.8140
10.85 % 2001	5.00	101.30	9.8085
10.85 % 2001	10.00	101.29	9.8163
11.75 % 2001	5.00	102.60	9.7896
11.75 % 2001	5.00	102.50	9.8634
11.75 % 2001	5.00	102.49	9.8708
11.75 % 2001	5.00	102.58	9.8043
11.75 % 2001	5.00	102.60	9.7896
11.75 % 2001	5.00	102.60	9.7896
11.75 % 2001	5.00	102.48	9.8781
11.75 % 2001	5.00	102.60	9.7896
11.75 % 2001	5.00	102.60	9.7896
11.75 % 2001	10.00	102.56	9.8191
11.75 % 2001	5.00	102.48	9.8781
11.47 % 2001	10.00	102.35	9.9494
11.15 % 2002	10.00	102.58	9.9470
11.15 % 2002	10.00	102.48	9.9927
11.15 % 2002	5.00	102.42	10.0202
11.15 % 2002	10.00	102.40	10.0294
11.15 % 2002	5.00	102.46	10.0019
12.50 % 2004	5.00	107.55	10.1706
12.50 % 2004	5.00	107.40	10.2147
12.50 % 2004	5.00	107.54	10.1735
12.50 % 2004	25.00	107.57	10.1647
12.50 % 2004	5.00	107.60	10.1559
12.50 % 2004	5.00	107.60	10.1559
12.50 % 2004	20.00	107.54	10.1735
12.50 % 2004	0.25	107.65	10.1412
12.50 % 2004	5.00	107.65	10.1412
12.50 % 2004	5.00	107.40	10.2147
12.50 % 2004	10.00	107.56	10.1676
12.50 % 2004	10.00	107.53	10.1765
11.50 % 2004	5.00	104.42	10.1629
11.50 % 2004	5.00	104.50	10.1396
11.50 % 2004	5.00	104.52	10.1337
11.98 % 2004	1.25	106.10	10.2528
14.00 % 2005	1.00	114.50	10.3393

11.25 %	2005	10.00	103.53	10.3534
11.25 %	2005	5.00	104.00	10.2382
11.19 %	2005	10.00	103.43	10.3437
11.19 %	2005	5.00	103.62	10.2981
11.19 %	2005	5.00	103.70	10.2789
11.19 %	2005	10.00	103.835	10.2466
11.19 %	2005	5.00	103.51	10.3245
11.19 %	2005	5.00	103.85	10.2431
11.19 %	2005	5.00	103.79	10.2574
11.68 %	2006	5.00	105.50	10.4318
11.68 %	2006	8.378	105.90	10.3448
11.68 %	2006	10.00	105.90	10.3448
11.68 %	2006	5.00	106.00	10.3231
11.68 %	2006	5.00	105.85	10.3556
11.75 %	2006	5.00	105.75	10.4466
11.75 %	2006	5.00	105.735	10.4499
11.75 %	2006	5.00	105.85	10.4249
11.75 %	2006	5.00	106.25	10.3382
11.50 %	2006	10.00	104.61	10.4604
11.50 %	2006	5.00	104.85	10.4083
11.50 %	2006	10.00	104.60	10.4625
11.50 %	2006	5.00	105.10	10.3542
11.50 %	2006	5.00	104.67	10.4473
11.50 %	2006	5.00	104.62	10.4582
11.50 %	2006	5.00	105.05	10.3650
11.90 %	2007	30.00	106.65	10.5533
11.90 %	2007	5.00	106.82	10.5205
11.90 %	2007	5.00	107.11	10.4648
11.90 %	2007	5.00	107.25	10.4380
11.90 %	2007	5.00	107.20	10.4476
11.90 %	2007	10.00	107.20	10.4476
11.90 %	2007	5.00	107.14	10.4591
11.90 %	2007	5.00	107.19	10.4495
11.90 %	2007	5.00	106.82	10.5205
11.90 %	2007	5.00	107.20	10.4476
11.90 %	2007	10.00	107.00	10.4859
11.90 %	2007	5.00	106.90	10.5051
11.90 %	2007	30.00	106.657	10.5518
11.90 %	2007	5.00	107.15	10.4572
11.50 %	2007	5.00	105.315	10.4629
12.00 %	2008	0.10	107.45	10.6057
12.00 %	2008	5.00	107.29	10.6341
12.00 %	2008	5.00	107.29	10.6341
12.00 %	2008	5.00	107.39	10.6163
12.00 %	2008	5.00	107.80	10.5437
12.00 %	2008	5.00	107.34	10.6252
12.00 %	2008	10.00	107.80	10.5437
12.00 %	2008	5.00	107.71	10.5596
12.00 %	2008	5.00	107.70	10.5614
12.00 %	2008	5.00	107.83	10.5384
12.00 %	2008	5.00	107.70	10.5614
12.00 %	2008	5.00	107.85	10.5349
12.00 %	2008	5.00	107.845	10.5358
11.50 %	2008	5.00	105.10	10.5492
11.50 %	2008	5.00	105.10	10.5492

12.25 %	2008	0.021	109.00	10.6160
11.99 %	2009	60.00	107.25	10.7175
11.99 %	2009	5.00	107.36	10.6992
11.99 %	2009	5.00	107.25	10.7175
11.99 %	2009	5.00	107.70	10.6427
11.99 %	2009	5.00	107.30	10.7092
11.99 %	2009	5.00	107.84	10.6195
11.99 %	2009	5.00	107.70	10.6427
11.99 %	2009	5.00	107.60	10.6593
11.99 %	2009	5.00	107.60	10.6593
11.99 %	2009	5.00	107.31	10.7075
11.99 %	2009	5.00	107.65	10.6510
11.99 %	2009	5.00	107.70	10.6427
11.99 %	2009	60.00	107.257	10.7163
11.99 %	2009	5.00	107.68	10.6460
11.99 %	2009	0.32	107.30	10.7092
12.29 %	2010	5.00	109.11	10.7659
12.29 %	2010	5.00	109.09	10.7690
12.29 %	2010	5.00	109.05	10.7753
12.29 %	2010	5.00	109.55	10.6971
12.29 %	2010	5.00	109.58	10.6924
12.29 %	2010	5.00	109.10	10.7675
12.29 %	2010	5.00	109.48	10.7080
12.29 %	2010	5.00	109.55	10.6971
12.29 %	2010	5.00	109.45	10.7127
12.29 %	2010	5.00	109.55	10.6971
12.29 %	2010	5.00	109.50	10.7049
12.29 %	2010	5.00	109.60	10.6893
12.29 %	2010	5.00	109.13	10.7628
11.50 %	2010	5.00	104.69	10.7287
11.50 %	2010	5.00	104.70	10.7271
12.32 %	2011	10.00	109.23	10.8504
12.32 %	2011	5.00	109.255	10.8467
12.32 %	2011	5.00	109.50	10.8102
12.32 %	2011	5.00	109.70	10.7806
12.32 %	2011	5.00	109.70	10.7806
12.32 %	2011	5.00	109.62	10.7924
12.32 %	2011	5.00	109.30	10.8400
12.32 %	2011	5.00	109.30	10.8400
12.32 %	2011	5.00	109.65	10.7880
10.25 %	2012	0.25	98.00	10.5399
12.40 %	2013	5.00	110.66	10.8712
12.40 %	2013	5.00	110.65	10.8726
12.40 %	2013	5.00	110.55	10.8858
12.40 %	2013	5.00	110.50	10.8925
12.40 %	2013	5.00	110.23	10.9285
12.40 %	2013	5.00	110.59	10.8805
12.40 %	2013	5.00	110.60	10.8792
12.40 %	2013	5.00	110.55	10.8858
12.40 %	2013	5.00	110.245	10.9265
12.40 %	2013	5.00	110.25	10.9258
12.40 %	2013	5.00	110.60	10.8792
12.40 %	2013	5.00	110.60	10.8792
12.40 %	2013	5.00	110.15	10.9392
12.40 %	2013	5.00	110.71	10.8646

11.83 %	2014	1.00	106.10	10.9790
11.83 %	2014	5.00	106.08	10.9817
11.83 %	2014	5.00	106.15	10.9724
11.83 %	2014	5.00	106.65	10.9064
11.83 %	2014	5.00	106.14	10.9737
11.83 %	2014	5.00	106.64	10.9077
11.83 %	2014	5.00	106.65	10.9064
11.83 %	2014	5.00	106.60	10.9130
11.83 %	2014	5.00	106.55	10.9196
11.83 %	2014	5.00	106.40	10.9394
11.83 %	2014	5.00	106.60	10.9130
11.83 %	2014	5.00	106.55	10.9196
11.83 %	2014	5.00	106.60	10.9130
11.83 %	2014	5.00	106.50	10.9262
11.83 %	2014	5.00	106.54	10.9209
11.83 %	2014	5.00	106.14	10.9737
11.83 %	2014	5.00	106.59	10.9143
11.83 %	2014	5.00	106.62	10.9104
11.83 %	2014	5.00	106.22	10.9631
11.83 %	2014	5.00	106.195	10.9664
11.83 %	2014	5.00	106.59	10.9143
11.83 %	2014	5.00	106.50	10.9262
11.83 %	2014	5.00	106.56	10.9183
11.83 %	2014	5.00	106.58	10.9156
11.83 %	2014	5.00	106.63	10.9091
11.83 %	2014	5.00	106.57	10.9170
11.83 %	2014	5.00	106.57	10.9170
11.83 %	2014	5.00	106.57	10.9170
11.83 %	2014	10.00	106.625	10.9097
11.83 %	2014	5.00	106.20	10.9658
11.83 %	2014	5.00	106.62	10.9104
11.83 %	2014	5.00	106.61	10.9117
11.83 %	2014	5.00	106.50	10.9262
11.50 %	2015	5.00	103.80	10.9755
11.50 %	2015	0.33	103.90	10.9622
11.50 %	2015	5.00	104.10	10.9358
11.50 %	2015	0.50	103.85	10.9689
12.30 %	2016	5.00	110.05	10.9592
12.30 %	2016	5.00	110.05	10.9592
12.30 %	2016	2.00	109.90	10.9777
12.30 %	2016	5.00	109.80	10.9901
12.30 %	2016	15.00	110.20	10.9408
12.30 %	2016	5.00	110.05	10.9592
12.30 %	2016	5.00	110.05	10.9592
12.60 %	2018	0.082	112.80	10.9703
Total		1230.881		
B. State Government Securities				
12.30 %	KARNATAKA SDL 2007	0.03	108.65	10.6061
C. Treasury Bills				
(i) 14 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
	11/03/2000	11.00	99.9545	8.2848
	11/03/2000	1.00	99.9562	7.9751
Total		12.00		
(ii) 91 Day Bills (Maturity-wise)				

(DD/MM/YYYY)			
11/03/2000	17.75	99.9562	7.9751
18/03/2000	5.40	99.7908	8.4787
18/03/2000	5.00	99.7908	8.4787
22/04/2000	10.00	98.9621	8.6763
Total	38.15		
(iii) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
24/03/2000	5.00	99.6417	8.7260
19/10/2000	25.00	94.6008	9.2744
02/11/2000	60.00	94.2536	9.3244
16/11/2000	250.00	93.9361	9.3244
30/11/2000	10.00	93.6207	9.3244
30/11/2000	55.00	93.6207	9.3244
30/11/2000	5.00	93.6047	9.3494
30/11/2000	15.00	93.6143	9.3344
30/11/2000	10.00	93.6143	9.3344
Total	435.00		

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				
10.85 % 2001	100.00	101.25	8.30	4
11.75 % 2001	50.00	102.55	8.80	1
11.75 % 2001	25.00	102.55	8.75	4
11.75 % 2001	25.00	102.55	8.75	4
12.69 % 2002	25.00	105.10	8.75	4
11.15 % 2002	25.00	102.65	9.00	4
Total	250.00			
B. Treasury Bills				
(i) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
13/07/2000	25.00	96.8900	9.35	4
13/07/2000	25.00	96.8900	9.35	4
Total	50.00			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 09 March 2000