

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 10 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			
11.40 % 2000	10.00	100.84	9.7776
11.40 % 2000	25.00	100.85	9.7587
11.40 % 2000	25.00	100.85	9.7587
11.40 % 2000	5.00	100.85	9.7587
13.85 % 2000	20.00	102.80	10.0531
13.85 % 2000	5.00	102.87	9.9622
13.85 % 2000	13.00	102.85	9.9881
11.55 % 2001	2.00	102.05	9.8222
11.55 % 2001	5.00	102.13	9.7533
11.55 % 2001	5.00	102.05	9.8186
10.85 % 2001	10.00	101.35	9.7672
10.85 % 2001	10.00	101.34	9.7750
10.85 % 2001	5.00	101.35	9.7672
11.75 % 2001	5.00	102.60	9.7857
11.75 % 2001	5.00	102.60	9.7857
11.75 % 2001	10.00	102.58	9.8005
11.75 % 2001	5.00	102.53	9.8374
11.75 % 2001	5.00	102.55	9.8226
11.75 % 2001	5.00	102.70	9.7119
11.15 % 2002	5.00	102.60	9.9363
11.15 % 2002	5.00	102.62	9.9272
11.15 % 2002	5.00	102.60	9.9363
11.15 % 2002	5.00	102.60	9.9363
11.15 % 2002	5.00	102.50	9.9821
11.15 % 2002	5.00	102.60	9.9363
11.15 % 2002	5.00	102.65	9.9134
11.10 % 2003	0.29	102.85	9.9940
11.78 % 2003	5.00	105.00	10.0146
12.50 % 2004	5.00	107.85	10.0814
12.50 % 2004	5.00	107.78	10.1020
12.50 % 2004	5.00	107.65	10.1401
12.50 % 2004	10.00	107.80	10.0961
12.50 % 2004	5.00	107.90	10.0668
12.50 % 2004	5.00	107.67	10.1343
12.50 % 2004	5.00	107.80	10.0961
12.50 % 2004	25.00	107.57	10.1637
12.50 % 2004	10.00	107.90	10.0668
12.50 % 2004	5.00	107.65	10.1401
12.50 % 2004	10.00	107.90	10.0668

12.50 %	2004	5.00	107.85	10.0814
12.50 %	2004	10.00	107.65	10.1401
12.50 %	2004	10.00	107.69	10.1284
12.50 %	2004	5.00	107.70	10.1255
11.50 %	2004	1.00	104.50	10.1389
11.50 %	2004	5.00	104.66	10.0923
11.50 %	2004	5.00	104.65	10.0952
11.50 %	2004	5.00	104.66	10.0923
11.95 %	2004	5.00	106.15	10.1648
11.98 %	2004	5.00	106.70	10.0887
14.00 %	2005	0.05	115.00	10.2231
11.19 %	2005	1.00	104.00	10.2068
11.19 %	2005	4.00	104.00	10.2068
11.19 %	2005	10.00	104.00	10.2068
11.19 %	2005	5.00	103.98	10.2115
11.19 %	2005	10.00	104.01	10.2044
11.19 %	2005	5.00	104.07	10.1901
11.19 %	2005	5.00	104.05	10.1948
11.19 %	2005	5.00	104.00	10.2068
11.68 %	2006	10.00	106.21	10.2772
11.68 %	2006	7.00	106.27	10.2643
11.68 %	2006	5.00	106.25	10.2686
11.68 %	2006	5.00	106.20	10.2794
11.68 %	2006	5.00	106.25	10.2686
11.68 %	2006	5.00	106.24	10.2707
11.68 %	2006	5.00	106.27	10.2643
11.68 %	2006	5.00	106.25	10.2686
11.68 %	2006	3.00	106.27	10.2643
11.75 %	2006	5.00	106.48	10.2882
11.75 %	2006	5.00	106.50	10.2838
11.75 %	2006	5.00	106.41	10.3033
11.75 %	2006	5.00	106.48	10.2882
11.90 %	2007	5.00	107.50	10.3899
11.90 %	2007	5.00	107.51	10.3880
11.90 %	2007	5.00	107.65	10.3613
11.90 %	2007	5.00	107.66	10.3594
11.90 %	2007	5.00	107.62	10.3670
11.90 %	2007	5.00	107.60	10.3708
11.90 %	2007	5.00	107.61	10.3689
11.90 %	2007	5.00	107.62	10.3670
11.90 %	2007	5.00	107.61	10.3689
11.90 %	2007	5.00	107.50	10.3899
11.50 %	2007	5.00	105.37	10.4524
12.00 %	2008	0.25	107.85	10.5346
12.00 %	2008	5.00	108.05	10.4994
12.00 %	2008	5.00	108.26	10.4624
12.00 %	2008	5.00	108.26	10.4624
12.00 %	2008	5.00	108.25	10.4642
12.00 %	2008	5.00	108.10	10.4906
12.00 %	2008	5.00	108.20	10.4730
12.00 %	2008	5.00	108.25	10.4642
12.00 %	2008	10.00	107.92	10.5223
12.00 %	2008	10.00	107.88	10.5293
12.00 %	2008	10.00	108.28	10.4589
12.00 %	2008	10.00	108.25	10.4642

12.00 %	2008	5.00	108.25	10.4642
12.00 %	2008	5.00	108.25	10.4642
12.00 %	2008	5.00	108.25	10.4642
12.00 %	2008	5.00	108.30	10.4554
12.00 %	2008	5.00	108.30	10.4554
12.00 %	2008	5.00	108.27	10.4607
12.00 %	2008	5.00	108.25	10.4642
12.00 %	2008	15.00	108.30	10.4554
12.00 %	2008	5.00	108.20	10.4730
12.00 %	2008	5.00	108.16	10.4800
12.00 %	2008	5.00	107.88	10.5293
11.99 %	2009	5.00	108.00	10.5929
11.99 %	2009	5.00	108.10	10.5764
11.99 %	2009	5.00	108.25	10.5517
11.99 %	2009	5.00	108.20	10.5599
11.99 %	2009	0.25	107.45	10.6841
11.99 %	2009	0.25	107.45	10.6841
11.99 %	2009	5.00	108.15	10.5682
11.99 %	2009	5.00	108.28	10.5468
11.99 %	2009	5.00	108.20	10.5599
11.99 %	2009	5.00	108.15	10.5682
11.99 %	2009	5.00	108.30	10.5435
11.99 %	2009	5.00	108.25	10.5517
11.99 %	2009	5.00	108.10	10.5764
11.99 %	2009	10.00	107.88	10.6128
12.29 %	2010	10.00	109.85	10.6501
12.29 %	2010	5.00	109.88	10.6454
12.29 %	2010	5.00	109.69	10.6750
12.29 %	2010	5.00	109.69	10.6750
12.29 %	2010	5.00	109.61	10.6874
12.29 %	2010	5.00	109.87	10.6470
12.29 %	2010	5.00	109.87	10.6470
12.29 %	2010	5.00	109.85	10.6501
12.29 %	2010	5.00	110.00	10.6268
11.50 %	2010	10.00	105.40	10.6170
11.50 %	2010	5.00	105.30	10.6327
12.32 %	2011	5.00	110.20	10.7065
12.32 %	2011	5.00	110.12	10.7183
12.32 %	2011	5.00	110.30	10.6918
12.32 %	2011	5.00	110.20	10.7065
12.32 %	2011	5.00	110.10	10.7212
12.32 %	2011	5.00	110.20	10.7065
12.32 %	2011	5.00	109.90	10.7507
12.32 %	2011	5.00	110.00	10.7360
12.32 %	2011	5.00	110.10	10.7212
12.32 %	2011	5.00	110.15	10.7139
12.32 %	2011	5.00	110.09	10.7227
12.32 %	2011	5.00	110.10	10.7212
12.32 %	2011	5.00	109.90	10.7507
12.32 %	2011	5.00	110.10	10.7212
12.40 %	2013	5.00	111.20	10.7996
12.40 %	2013	5.00	111.05	10.8194
12.40 %	2013	5.00	110.73	10.8617
12.40 %	2013	5.00	111.10	10.8128
12.40 %	2013	5.00	110.90	10.8392

11.83 %	2014	5.00	106.61	10.9117
11.83 %	2014	1.00	107.40	10.8083
11.83 %	2014	5.00	107.22	10.8318
11.83 %	2014	5.00	106.64	10.9077
11.83 %	2014	5.00	107.16	10.8396
11.83 %	2014	5.00	106.71	10.8985
11.83 %	2014	5.00	107.25	10.8279
11.83 %	2014	5.00	107.05	10.8540
11.83 %	2014	5.00	107.20	10.8344
11.83 %	2014	10.00	106.71	10.8985
11.83 %	2014	5.00	107.07	10.8513
11.83 %	2014	5.00	107.00	10.8605
11.83 %	2014	5.00	107.10	10.8474
11.83 %	2014	5.00	107.05	10.8540
11.83 %	2014	5.00	106.68	10.9025
11.83 %	2014	5.00	107.10	10.8474
11.83 %	2014	5.00	107.20	10.8344
11.83 %	2014	5.00	106.73	10.8959
11.83 %	2014	5.00	107.21	10.8331
11.83 %	2014	5.00	107.25	10.8279
11.83 %	2014	5.00	106.80	10.8867
11.83 %	2014	5.00	107.22	10.8318
11.83 %	2014	5.00	107.18	10.8370
11.83 %	2014	5.00	107.01	10.8592
11.83 %	2014	5.00	107.00	10.8605
11.83 %	2014	5.00	107.22	10.8318
11.83 %	2014	5.00	106.80	10.8867
11.83 %	2014	5.00	107.04	10.8553
11.83 %	2014	5.00	106.95	10.8670
11.83 %	2014	5.00	107.00	10.8605
11.83 %	2014	5.00	107.25	10.8279
11.83 %	2014	5.00	107.13	10.8435
11.83 %	2014	5.00	107.05	10.8540
11.83 %	2014	5.00	107.12	10.8448
11.83 %	2014	5.00	106.84	10.8815
11.83 %	2014	1.00	106.26	10.9578
11.83 %	2014	20.00	107.10	10.8474
11.83 %	2014	5.00	107.17	10.8383
11.83 %	2014	5.00	106.90	10.8736
11.83 %	2014	5.00	106.70	10.8998
11.83 %	2014	5.00	106.71	10.8985
11.83 %	2014	5.00	106.64	10.9077
11.83 %	2014	5.00	107.18	10.8370
11.83 %	2014	5.00	107.18	10.8370
11.50 %	2015	1.00	104.80	10.8437
11.50 %	2015	5.00	104.16	10.9278
11.50 %	2015	1.75	103.85	10.9689
11.50 %	2015	0.20	104.00	10.9490
11.50 %	2015	8.35	104.70	10.8568
11.50 %	2015	0.15	104.57	10.8738
11.50 %	2015	10.00	104.10	10.9358
12.30 %	2016	5.00	110.45	10.9100
12.30 %	2016	5.00	110.40	10.9161
12.30 %	2016	5.00	110.36	10.9210
12.60 %	2018	10.00	113.00	10.9473

12.60 % 2018	0.30	112.50	11.0048
12.60 % 2018	5.00	113.00	10.9473
Total	1185.84		
B. State Government Securities			
14.00% MAHARASHTRA S.D.L. 2005	0.15	113.00	10.6672
C. Treasury Bills			
(i) 14 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
11/03/2000	5.00	99.9815	6.7352
20/03/2000	4.00	99.8018	7.2288
Total	9.00		
(ii) 91 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
11/03/2000	6.6675	99.9815	6.7352
11/03/2000	24.95	99.9778	8.0826
18/03/2000	5.00	99.8140	8.4788
18/03/2000	7.50	99.8359	7.4788
27/03/2000	3.00	99.6057	8.4761
22/04/2000	7.4375	98.9739	8.7761
22/04/2000	10.00	99.0663	7.9784
29/04/2000	3.00	98.9160	7.9780
Total	67.555		
(iii) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
05/05/2000	5.00	98.6604	8.8256
21/09/2000	10.00	95.2182	9.3743
16/11/2000	7.00	93.9587	9.3244
30/11/2000	25.00	93.6432	9.3243
08/03/2001	20.00	91.3676	9.4740
08/03/2001	10.00	91.3676	9.4740
08/03/2001	5.00	91.3427	9.5039
08/03/2001	20.00	91.3676	9.4740
08/03/2001	5.00	91.3842	9.4541
08/03/2001	5.00	91.3676	9.4740
08/03/2001	7.50	91.3261	9.5239
08/03/2001	15.00	91.3261	9.5239
08/03/2001	7.50	91.3510	9.4940
08/03/2001	5.00	91.3552	9.4889
08/03/2001	5.00	91.3427	9.5039
08/03/2001	5.00	91.3344	9.5139
08/03/2001	5.00	91.3261	9.5239
08/03/2001	10.00	91.3510	9.4940
08/03/2001	10.00	91.3593	9.4840
Total	182.00		

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	15.00	100.55	7.75	1
11.64 %	2000	25.00	100.70	10.60	15
11.64 %	2000	97.00	100.80	8.25	3
11.64 %	2000	15.00	100.65	6.75	1
11.40 %	2000	38.00	100.85	8.20	3
11.40 %	2000	70.00	100.85	8.25	3
11.40 %	2000	30.00	100.85	7.20	1
11.40 %	2000	30.00	100.85	7.60	1
11.40 %	2000	15.00	100.85	7.75	1
11.40 %	2000	75.00	100.85	7.60	1
11.40 %	2000	30.00	100.85	7.60	1
11.40 %	2000	150.00	100.85	9.00	3
11.40 %	2000	10.00	100.85	7.10	1
11.40 %	2000	50.00	100.85	7.25	1
11.40 %	2000	10.00	100.83	7.00	1
11.40 %	2000	40.00	100.85	7.10	1
11.40 %	2000	17.45	100.84	6.00	1
11.75 %	2001	48.00	102.62	8.30	3
11.75 %	2001	25.00	102.62	8.05	1
11.75 %	2001	20.00	102.62	8.30	3
11.75 %	2001	20.00	102.60	8.15	3
11.75 %	2001	20.00	102.60	10.20	19
11.75 %	2001	10.00	102.60	10.15	17
11.75 %	2001	100.00	102.67	8.80	4
11.75 %	2001	50.00	102.62	8.70	3
11.15 %	2002	72.00	102.60	7.25	1
11.15 %	2002	20.00	102.53	10.65	16
11.15 %	2002	5.00	102.60	8.20	3
11.95 %	2004	75.00	106.20	6.75	1
11.98 %	2004	10.00	106.70	6.75	1
11.98 %	2004	45.00	106.00	8.15	3
12.00 %	2008	25.00	108.16	7.70	1
11.99 %	2009	45.00	108.10	8.20	3
Total		1307.45			

B. Treasury Bills

(i) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

11/01/2001	5.00	92.6730	7.75	2
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* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 10 March 2000