

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	4.40	101.09	9.2990
11.40 % 2000	0.19	101.09	9.2990
11.40 % 2000	0.23	101.09	9.2990
11.55 % 2001	2.00	101.65	10.1464
11.55 % 2001	5.00	102.05	9.8151
11.55 % 2001	10.00	102.00	9.8560
10.85 % 2001	5.00	101.26	9.8353
11.75 % 2001	5.00	102.59	9.7892
11.75 % 2001	5.00	102.60	9.7818
12.50 % 2004	0.02	106.20	10.5699
12.50 % 2004	10.00	107.85	10.0804
12.50 % 2004	5.00	107.84	10.0833
12.50 % 2004	5.00	107.85	10.0804
12.50 % 2004	5.00	107.85	10.0804
12.50 % 2004	5.00	107.85	10.0804
12.50 % 2004	5.00	107.78	10.1009
12.50 % 2004	5.00	107.84	10.0833
11.50 % 2004	5.00	104.66	10.0916
11.50 % 2004	5.00	104.65	10.0945
11.50 % 2004	5.00	104.67	10.0887
11.50 % 2004	5.00	104.67	10.0887
11.50 % 2004	5.00	104.68	10.0858
11.50 % 2004	5.00	104.66	10.0916
11.19 % 2005	5.00	104.00	10.2063
11.68 % 2006	5.00	106.21	10.2769
11.68 % 2006	5.00	106.27	10.2639
11.68 % 2006	5.00	106.27	10.2639
11.68 % 2006	6.00	106.27	10.2639
11.68 % 2006	4.00	106.27	10.2639
11.68 % 2006	5.00	106.23	10.2726
11.75 % 2006	10.00	106.42	10.3008
11.75 % 2006	10.00	106.54	10.2749
11.75 % 2006	10.00	106.55	10.2727
11.50 % 2006	5.00	105.28	10.3147
11.50 % 2006	10.00	105.00	10.3752
11.50 % 2006	25.00	105.28	10.3147
11.50 % 2006	10.00	105.28	10.3147
11.50 % 2006	5.00	105.00	10.3752

11.90 %	2007	5.00	107.67	10.3571
11.90 %	2007	5.00	107.60	10.3705
12.00 %	2008	5.00	108.16	10.4798
12.00 %	2008	5.00	108.08	10.4938
12.00 %	2008	10.00	108.20	10.4727
12.00 %	2008	5.00	108.16	10.4798
12.00 %	2008	5.00	108.20	10.4727
12.00 %	2008	5.00	108.08	10.4938
12.00 %	2008	5.00	108.20	10.4727
12.00 %	2008	5.00	108.15	10.4815
12.00 %	2008	5.00	108.16	10.4798
12.25 %	2008	10.00	109.50	10.5297
11.99 %	2009	5.00	108.25	10.5516
11.99 %	2009	5.00	108.29	10.5450
11.99 %	2009	5.00	108.25	10.5516
11.99 %	2009	10.00	108.12	10.5730
11.99 %	2009	5.00	108.25	10.5516
11.99 %	2009	5.00	108.23	10.5548
11.99 %	2009	5.00	108.25	10.5516
11.99 %	2009	5.00	108.22	10.5565
11.99 %	2009	1.00	108.00	10.5928
11.99 %	2009	5.00	108.23	10.5548
11.99 %	2009	5.00	108.22	10.5565
11.99 %	2009	5.00	108.23	10.5548
11.99 %	2009	5.00	108.23	10.5548
11.99 %	2009	10.00	108.25	10.5516
11.99 %	2009	5.00	108.06	10.5829
12.29 %	2010	5.00	109.95	10.6342
12.29 %	2010	5.00	109.97	10.6311
12.29 %	2010	10.00	109.93	10.6373
12.29 %	2010	5.00	109.95	10.6342
12.29 %	2010	5.00	109.99	10.6280
12.29 %	2010	5.00	109.97	10.6311
12.29 %	2010	5.00	109.98	10.6296
12.29 %	2010	5.00	109.95	10.6342
12.29 %	2010	5.00	109.88	10.6451
11.50 %	2010	0.095	105.50	10.6012
12.32 %	2011	5.00	110.18	10.7092
12.32 %	2011	5.00	110.20	10.7062
12.32 %	2011	5.00	110.18	10.7092
12.32 %	2011	5.00	110.15	10.7136
12.32 %	2011	5.00	110.18	10.7092
12.32 %	2011	5.00	110.15	10.7136
12.32 %	2011	5.00	110.18	10.7092
12.32 %	2011	5.00	110.20	10.7062
12.32 %	2011	5.00	110.18	10.7092
12.32 %	2011	5.00	110.25	10.6989
8.00 %	2011	1.00	85.00	10.2921
12.40 %	2013	10.00	111.10	10.8125
12.40 %	2013	5.00	111.05	10.8191
11.83 %	2014	2.00	107.25	10.8278
11.83 %	2014	5.00	107.11	10.8461
11.83 %	2014	5.00	107.22	10.8317
11.83 %	2014	5.00	107.18	10.8369
11.83 %	2014	5.00	107.20	10.8343

11.83 %	2014	5.00	107.20	10.8343
11.83 %	2014	5.00	107.17	10.8382
11.83 %	2014	5.00	107.20	10.8343
11.83 %	2014	5.00	107.21	10.8330
11.83 %	2014	5.00	107.17	10.8382
11.83 %	2014	5.00	107.15	10.8409
11.83 %	2014	5.00	107.16	10.8396
11.83 %	2014	5.00	106.80	10.8867
11.83 %	2014	5.00	107.15	10.8409
11.50 %	2015	0.125	104.00	10.9490
11.50 %	2015	8.35	104.71	10.8555
11.50 %	2015	5.00	104.65	10.8633
12.30 %	2016	10.00	110.12	10.9504
12.60 %	2018	10.00	113.15	10.9300
12.60 %	2018	5.00	113.10	10.9357
12.60 %	2018	5.00	113.10	10.9357
Total		609.41		

B. State Government Securities

14.00% KARNATAKA S.D.L. 2005	0.05	100.00	13.9843
14.00% ANDHRA PRADESH S.D.L. 2005	0.06	100.00	13.9843
Total	0.11		

C. Treasury Bills

(i) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

27/03/2000	6.00	99.6288	8.4763
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(ii) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

24/03/2000	3.00	99.6982	8.4760
24/03/2000	9.00	99.6982	8.4760
19/05/2000	1.00	98.2540	9.3745
16/11/2000	1.00	93.9511	9.3742
30/11/2000	10.00	93.6593	9.3343
30/11/2000	10.00	93.6593	9.3343
30/11/2000	10.00	93.6593	9.3343
30/11/2000	10.00	93.6593	9.3343
30/11/2000	10.00	93.6593	9.3343
11/01/2001	10.00	92.6375	9.4541
08/03/2001	25.00	91.3645	9.5039
08/03/2001	10.00	91.3894	9.4739
08/03/2001	10.00	91.3894	9.4739
08/03/2001	20.00	91.3894	9.4739

Total	139.00		
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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

Zero Coupon Bond	2000(III S	2.10	96.78	10.00	14
11.64 %	2000	25.00	100.70	10.80	17
11.64 %	2000	50.00	100.75	11.00	15
11.64 %	2000	15.00	100.70	11.00	17
11.64 %	2000	25.00	100.70	11.00	17
11.64 %	2000	60.00	100.80	10.40	15
11.75 %	2001	39.00	102.55	10.25	15
11.75 %	2001	35.00	102.60	10.50	15
11.75 %	2001	10.00	102.60	9.75	14
12.69 %	2002	25.00	105.10	10.75	15
11.98 %	2004	20.00	105.90	10.50	17
Total		306.10			

B. Treasury Bills NIL

 * Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 11 March 2000