

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 15 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	96.817	10.1147
Zero Coupon Bond 2000 (III)	5.00	96.817	10.1147
Zero Coupon Bond 2000 (II)	2.40	96.720	9.3055
11.40 % 2000	0.07	100.95	9.5311
11.40 % 2000	5.00	100.735	9.9461
13.85 % 2000	10.00	102.775	10.0221
12.70 % 2001	7.00	102.40	9.9741
12.08 % 2001	2.00	100.00	12.0649
12.08 % 2001	5.00	100.00	12.0649
11.55 % 2001	5.00	101.80	10.0075
11.55 % 2001	5.00	101.80	10.0075
11.75 % 2001	10.00	102.28	10.0049
11.75 % 2001	5.00	102.29	9.9975
11.75 % 2001	5.00	102.275	10.0087
11.78 % 2003	5.00	104.42	10.2068
12.50 % 2004	7.00	107.582	10.1548
12.50 % 2004	5.00	107.30	10.2383
12.50 % 2004	5.00	107.25	10.2531
12.50 % 2004	5.00	107.25	10.2531
12.50 % 2004	5.00	107.23	10.2590
12.50 % 2004	10.00	107.28	10.2442
12.50 % 2004	5.00	107.23	10.2590
12.50 % 2004	5.00	107.30	10.2383
12.50 % 2004	5.00	107.25	10.2531
12.50 % 2004	5.00	107.23	10.2590
12.50 % 2004	5.00	107.23	10.2590
11.50 % 2004	5.00	104.10	10.2531
11.50 % 2004	5.00	104.08	10.2590
12.59 % 2004	0.02	108.50	10.0747
11.98 % 2004	5.00	106.372	10.1723
11.98 % 2004	5.00	106.05	10.2603
11.98 % 2004	5.00	106.07	10.2548
11.98 % 2004	10.00	106.05	10.2603
11.98 % 2004	5.00	106.05	10.2603
11.19 % 2005	0.20	103.74	10.2665
11.19 % 2005	10.00	103.48	10.3290
11.19 % 2005	10.00	103.46	10.3338
11.68 % 2006	10.00	105.55	10.4193
11.75 % 2006	5.00	106.10	10.3687
11.75 % 2006	10.00	105.80	10.4339

11.75 %	2006	5.00	105.63	10.4710
11.50 %	2006	9.25	104.85	10.4066
11.50 %	2006	0.75	104.85	10.4066
11.50 %	2006	10.00	104.75	10.4283
11.90 %	2007	5.00	107.202	10.4451
11.90 %	2007	5.00	106.72	10.5379
11.90 %	2007	10.00	106.71	10.5398
11.90 %	2007	10.00	106.65	10.5514
12.00 %	2008	5.00	107.15	10.6577
12.00 %	2008	5.00	107.18	10.6524
12.00 %	2008	5.00	107.18	10.6524
12.00 %	2008	10.00	107.30	10.6310
12.00 %	2008	5.00	107.17	10.6542
12.25 %	2008	5.00	109.402	10.5444
11.99 %	2009	5.00	107.12	10.7385
11.99 %	2009	5.00	107.23	10.7202
11.99 %	2009	5.00	107.20	10.7252
11.99 %	2009	5.00	107.22	10.7218
11.99 %	2009	5.00	107.21	10.7235
11.99 %	2009	10.00	107.15	10.7335
11.99 %	2009	5.00	107.20	10.7252
11.99 %	2009	5.00	107.33	10.7035
11.99 %	2009	5.00	107.22	10.7218
11.99 %	2009	5.00	107.30	10.7085
11.99 %	2009	5.00	107.125	10.7377
11.99 %	2009	5.00	107.05	10.7503
11.99 %	2009	5.00	107.10	10.7419
11.99 %	2009	5.00	107.05	10.7503
11.99 %	2009	5.00	107.16	10.7319
11.99 %	2009	5.00	106.90	10.7754
11.99 %	2009	5.00	107.20	10.7252
11.99 %	2009	10.00	107.30	10.7085
11.99 %	2009	5.00	107.30	10.7085
11.99 %	2009	5.00	107.43	10.6868
11.99 %	2009	9.00	107.09	10.7436
11.99 %	2009	20.00	107.44	10.6852
11.99 %	2009	5.00	107.25	10.7168
11.99 %	2009	5.00	106.95	10.7670
11.99 %	2009	5.00	107.05	10.7503
11.99 %	2009	5.00	107.05	10.7503
11.99 %	2009	10.00	107.25	10.7168
12.29 %	2010	5.00	109.652	10.6792
12.29 %	2010	5.00	108.95	10.7892
12.29 %	2010	5.00	108.95	10.7892
12.29 %	2010	5.00	108.95	10.7892
12.32 %	2011	10.00	109.772	10.7683
12.32 %	2011	5.00	109.28	10.8414
12.32 %	2011	5.00	109.20	10.8533
12.32 %	2011	5.00	109.03	10.8787
12.32 %	2011	5.00	109.03	10.8787
12.32 %	2011	5.00	109.10	10.8682
12.32 %	2011	10.00	109.10	10.8682
12.32 %	2011	5.00	109.18	10.8563
12.32 %	2011	10.00	109.15	10.8608
12.32 %	2011	10.00	109.35	10.8310

12.32 %	2011	5.00	109.35	10.8310
12.32 %	2011	5.00	109.15	10.8608
12.32 %	2011	5.00	109.20	10.8533
12.32 %	2011	5.00	109.25	10.8459
12.32 %	2011	5.00	109.10	10.8682
10.25 %	2012	2.00	99.10	10.3770
10.25 %	2012	1.00	98.50	10.4657
12.40 %	2013	5.00	110.04	10.9526
12.40 %	2013	5.00	110.20	10.9312
12.40 %	2013	15.00	110.10	10.9445
12.40 %	2013	5.00	110.29	10.9191
12.40 %	2013	5.00	110.05	10.9512
12.40 %	2013	5.00	110.05	10.9512
12.40 %	2013	10.00	110.04	10.9526
12.40 %	2013	5.00	110.29	10.9191
12.40 %	2013	5.00	110.25	10.9245
11.83 %	2014	0.50	106.15	10.9722
11.83 %	2014	1.00	106.60	10.9128
11.83 %	2014	1.00	106.80	10.8865
11.83 %	2014	5.00	106.05	10.9855
11.83 %	2014	5.00	106.20	10.9656
11.83 %	2014	5.00	106.08	10.9815
11.83 %	2014	5.00	106.06	10.9842
11.83 %	2014	5.00	106.10	10.9789
11.83 %	2014	10.00	106.05	10.9855
11.83 %	2014	10.00	106.05	10.9855
11.83 %	2014	5.00	106.06	10.9842
11.83 %	2014	5.00	106.09	10.9802
11.83 %	2014	5.00	106.10	10.9789
11.83 %	2014	5.00	106.05	10.9855
11.83 %	2014	20.00	106.05	10.9855
11.83 %	2014	5.00	106.05	10.9855
11.83 %	2014	5.00	106.70	10.8997
11.83 %	2014	15.00	106.00	10.9921
11.83 %	2014	5.00	106.05	10.9855
11.83 %	2014	5.00	106.20	10.9656
11.83 %	2014	5.00	106.05	10.9855
11.83 %	2014	5.00	106.10	10.9789
11.83 %	2014	5.00	106.06	10.9842
11.83 %	2014	5.00	106.195	10.9663
11.50 %	2015	0.20	104.30	10.9093
11.50 %	2015	10.00	103.90	10.9622
12.30 %	2016	5.00	109.55	11.0204
12.60 %	2018	5.00	112.25	11.0335

Total

823.39

B. State Government Securities

11.00% MAHARASHTRA S.D. 2002	0.21	101.80	10.1349
13.05% MAHARASHTRA SDL 2007	2.00	110.65	10.8583
12.25% MAHARASHTRA SDL 2009	3.00	108.63	10.7362
12.25% KERALA SDL 2009	20.00	108.55	10.7495
12.25% MAHARASHTRA SDL 2009	0.027	108.50	10.7577

Total

25.237

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
25/03/2000	0.49	99.7608	8.7278	
25/03/2000	1.00	99.7745	8.2268	
Total	1.49			
(ii) 91 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
18/03/2000	7.50	99.9347	7.9282	
18/03/2000	11.50	99.9294	8.5722	
27/03/2000	1.00	99.7295	8.2274	
22/04/2000	10.00	99.1740	7.9781	
29/04/2000	5.80	98.9388	8.6760	
13/05/2000	5.00	98.5504	9.0748	
13/05/2000	11.00	98.6132	8.6762	
27/05/2000	15.00	98.3091	8.5764	
10/06/2000	2.00	97.8998	8.9755	
Total	68.80			
(iii) 182 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
27/04/2000	8.00	98.9855	8.6759	
25/05/2000	5.00	98.2325	9.2246	
25/05/2000	13.00	98.2794	8.9755	
22/06/2000	0.70	97.6042	9.0250	
22/06/2000	10.30	97.5138	9.3742	
06/07/2000	0.50	97.2014	9.2745	
31/08/2000	4.00	95.8717	9.2746	
Total	41.50			
(iv) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
24/03/2000	0.50	99.7872	8.6249	
19/10/2000	5.00	94.7110	9.3243	
02/11/2000	5.00	94.3621	9.3742	
16/11/2000	14.00	94.0719	9.3244	
30/11/2000	8.00	93.7556	9.3244	
14/12/2000	5.00	93.3759	9.4242	
14/12/2000	5.00	93.3759	9.4242	
14/12/2000	5.00	93.3759	9.4242	
14/12/2000	5.00	93.3759	9.4242	
14/12/2000	5.00	93.3759	9.4242	
27/12/2000	1.6975	93.2199	9.2246	
27/12/2000	5.00	93.0834	9.4241	
27/12/2000	4.00	93.0834	9.4241	
22/02/2001	2.00	91.6634	9.6236	
22/02/2001	5.00	91.6634	9.6236	
Total	75.1975			

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

11.64 %	2000	20.00	100.70	8.30	1
11.64 %	2000	30.00	100.55	8.55	1
11.64 %	2000	35.00	100.55	8.55	1
11.40 %	2000	17.75	100.70	8.45	6
11.75 %	2001	50.00	102.30	8.50	1
11.75 %	2001	30.00	102.30	8.50	1
11.15 %	2002	40.00	102.32	8.45	6
Total		222.75			
B. Treasury Bills		NIL			

* Relate to the first leg of Repos
YTM(indicative) will depend upon assumed rate of inflation
Date : 15 March 2000