

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 16 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			
5.50 % 2000	10.00	99.67	10.2672
11.64 % 2000	8.40	100.64	9.7142
Zero Coupon Bond 2000 (II)	0.72	96.705	9.4219
11.40 % 2000	5.00	100.72	9.9693
11.40 % 2000	5.00	100.72	9.9693
11.40 % 2000	5.00	100.72	9.9693
13.85 % 2000	0.22	102.97	9.7512
13.85 % 2000	1.00	102.89	9.8570
12.08 % 2001	1.00	101.00	11.0246
12.08 % 2001	0.30	101.50	10.5099
11.55 % 2001	1.00	101.95	9.8800
11.55 % 2001	5.00	101.84	9.9711
11.55 % 2001	5.00	101.85	9.9628
11.55 % 2001	5.00	101.85	9.9628
11.55 % 2001	5.00	101.86	9.9545
10.85 % 2001	5.00	101.10	9.9508
10.85 % 2001	20.00	101.10	9.9508
11.68 % 2002	15.00	103.35	10.0558
11.15 % 2002	5.00	102.30	10.0658
12.50 % 2004	0.25	107.35	10.2225
12.50 % 2004	0.08	107.60	10.1487
12.50 % 2004	5.00	107.25	10.2521
12.50 % 2004	10.00	107.26	10.2492
12.50 % 2004	10.00	107.25	10.2521
12.50 % 2004	5.00	107.28	10.2433
11.50 % 2004	5.00	104.11	10.2496
12.59 % 2004	0.1325	107.98	10.2192
11.98 % 2004	5.00	106.06	10.2566
11.98 % 2004	5.00	106.07	10.2538
11.75 % 2006	5.00	105.77	10.4402
11.75 % 2006	10.00	105.75	10.4445
13.85 % 2006 (INSTA	0.10	115.45	10.4233
11.90 % 2007	5.00	106.85	10.5125
11.90 % 2007	5.00	106.74	10.5337
11.90 % 2007	5.00	106.75	10.5318
11.90 % 2007	5.00	106.70	10.5414
12.00 % 2008	0.50	107.50	10.5952
12.00 % 2008	5.00	107.30	10.6308
12.00 % 2008	5.00	107.30	10.6308

12.00 %	2008	5.00	107.30	10.6308
12.00 %	2008	5.00	107.30	10.6308
12.00 %	2008	10.00	107.30	10.6308
12.00 %	2008	5.00	107.32	10.6272
12.00 %	2008	5.00	107.30	10.6308
12.00 %	2008	5.00	107.30	10.6308
12.00 %	2008	5.00	107.33	10.6255
12.00 %	2008	5.00	107.42	10.6095
12.00 %	2008	5.00	107.31	10.6290
12.00 %	2008	5.00	107.39	10.6148
12.00 %	2008	5.00	107.33	10.6255
12.00 %	2008	5.00	107.30	10.6308
12.00 %	2008	5.00	107.40	10.6130
11.50 %	2008	5.00	104.56	10.6451
12.25 %	2008	5.00	108.63	10.6764
12.25 %	2008	5.00	108.60	10.6815
12.25 %	2008	5.00	108.605	10.6807
12.25 %	2008	5.00	108.63	10.6764
12.25 %	2008	5.00	108.645	10.6738
12.25 %	2008	5.00	108.64	10.6746
11.99 %	2009	5.00	107.36	10.6984
11.99 %	2009	5.00	107.33	10.7034
11.99 %	2009	5.00	107.33	10.7034
11.99 %	2009	5.00	107.235	10.7192
11.99 %	2009	5.00	107.33	10.7034
11.99 %	2009	5.00	107.28	10.7117
11.99 %	2009	5.00	107.235	10.7192
11.99 %	2009	5.00	107.30	10.7084
11.99 %	2009	5.00	107.30	10.7084
11.99 %	2009	5.00	107.31	10.7067
11.99 %	2009	5.00	107.20	10.7251
11.99 %	2009	5.00	107.30	10.7084
11.99 %	2009	5.00	107.235	10.7192
11.99 %	2009	5.00	107.25	10.7167
11.99 %	2009	5.00	107.30	10.7084
11.99 %	2009	5.00	107.27	10.7134
11.99 %	2009	5.00	107.40	10.6917
11.99 %	2009	5.00	107.38	10.6950
11.99 %	2009	5.00	107.40	10.6917
11.99 %	2009	5.00	107.30	10.7084
11.99 %	2009	5.00	107.45	10.6834
11.99 %	2009	5.00	107.41	10.6900
11.99 %	2009	5.00	107.35	10.7000
11.50 %	2009	5.00	104.50	10.7113
11.50 %	2009	10.00	104.53	10.7062
12.29 %	2010	5.00	109.03	10.7764
12.29 %	2010	5.00	108.95	10.7889
12.29 %	2010	5.00	108.95	10.7889
12.29 %	2010	5.00	108.85	10.8047
12.29 %	2010	5.00	108.99	10.7826
12.29 %	2010	5.00	109.05	10.7732
12.29 %	2010	5.00	108.99	10.7826
12.32 %	2011	5.00	109.13	10.8635
12.32 %	2011	10.00	109.25	10.8456
12.32 %	2011	5.00	109.18	10.8561

12.32 %	2011	5.00	109.20	10.8531
12.32 %	2011	10.00	109.20	10.8531
12.32 %	2011	10.00	109.16	10.8590
12.32 %	2011	5.00	109.12	10.8650
12.32 %	2011	5.00	109.20	10.8531
12.32 %	2011	5.00	109.21	10.8516
12.32 %	2011	5.00	109.18	10.8561
12.32 %	2011	5.00	109.18	10.8561
10.25 %	2012	5.00	96.90	10.7061
10.25 %	2012	5.00	96.90	10.7061
12.40 %	2013	5.00	110.075	10.9477
12.40 %	2013	5.00	110.05	10.9510
12.40 %	2013	5.00	110.08	10.9470
12.40 %	2013	10.00	110.08	10.9470
12.40 %	2013	10.00	110.08	10.9470
12.40 %	2013	10.00	110.05	10.9510
12.40 %	2013	10.00	110.03	10.9537
12.40 %	2013	20.00	110.00	10.9577
12.40 %	2013	5.00	110.04	10.9523
12.40 %	2013	15.00	110.04	10.9523
12.40 %	2013	10.00	110.05	10.9510
12.40 %	2013	5.00	110.04	10.9523
10.50 %	2014	10.00	96.50	10.9827
11.83 %	2014	5.00	106.14	10.9735
11.83 %	2014	1.00	106.13	10.9749
11.83 %	2014	0.60	106.35	10.9458
11.83 %	2014	5.00	106.05	10.9855
11.83 %	2014	4.40	106.205	10.9649
11.83 %	2014	4.40	106.20	10.9656
11.83 %	2014	5.00	106.12	10.9762
11.83 %	2014	5.00	106.20	10.9656
11.83 %	2014	5.00	106.20	10.9656
11.83 %	2014	5.00	106.30	10.9524
11.83 %	2014	5.00	106.19	10.9669
11.83 %	2014	5.00	106.12	10.9762
11.83 %	2014	5.00	106.16	10.9709
11.83 %	2014	10.00	106.22	10.9629
11.83 %	2014	5.00	106.22	10.9629
11.83 %	2014	5.00	106.30	10.9524
11.83 %	2014	5.00	106.18	10.9682
11.83 %	2014	5.00	106.145	10.9729
11.83 %	2014	10.00	106.38	10.9418
11.83 %	2014	0.565	106.75	10.8931
11.83 %	2014	0.245	106.75	10.8931
11.83 %	2014	0.195	106.75	10.8931
11.83 %	2014	0.245	106.75	10.8931
11.83 %	2014	0.135	106.75	10.8931
11.83 %	2014	5.00	106.21	10.9643
11.83 %	2014	5.00	106.21	10.9643
11.50 %	2015	0.10	104.30	10.9093
11.50 %	2015	5.00	103.85	10.9688
11.50 %	2015	0.14	105.35	10.7719
12.30 %	2016	1.81	109.90	10.9770
12.60 %	2018	2.50	112.75	10.9757
12.60 %	2018	0.003	112.80	10.9700

12.60 % 2018	1.25	112.60	10.9930
Total	781.2955		
B. State Government Securities			
13.05% MAHARASHTRA SDL 2007	0.09	110.85	10.8195
12.25% MAHARASHTRA SDL 2009	5.00	108.60	10.7410
12.25% TAMIL NADU SDL 2009	5.00	108.60	10.7410
Total	10.09		
C. Treasury Bills			
(i) 14 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
25/03/2000	10.00	99.7835	8.7752
25/03/2000	24.00	99.7847	8.7265
Total	34.00		
(ii) 91 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
18/03/2000	11.50	99.9532	8.5216
18/03/2000	8.50	99.9515	8.8313
22/04/2000	0.8925	99.0462	9.4737
13/05/2000	5.00	98.6132	8.8258
27/05/2000	10.00	98.1605	9.4740
Total	35.8925		
(iii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
25/05/2000	3.00	98.2107	9.4739
25/05/2000	9.00	98.3218	8.8756
Total	12.00		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
24/03/2000	1.50	99.8064	8.8259
07/04/2000	82.00	99.4736	8.7556
07/04/2000	25.00	99.4736	8.7556
21/09/2000	10.00	95.3115	9.4739
21/09/2000	5.00	95.1940	9.7233
19/10/2000	5.00	94.7606	9.2746
02/11/2000	5.00	94.4132	9.3244
16/11/2000	1.00	94.0649	9.3742
14/12/2000	25.00	93.4312	9.3742
27/12/2000	35.00	93.1194	9.4042
27/12/2000	9.00	93.1398	9.3743
22/02/2001	5.00	91.8439	9.4241
08/03/2001	30.00	91.4573	9.5238
08/03/2001	15.00	91.4982	9.4740
Total	253.50		

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

12.14 %	2000	20.00	100.50	8.50	5
11.64 %	2000	16.00	100.70	10.15	14
11.40 %	2000	58.50	100.85	8.75	5
11.75 %	2001	25.00	102.35	9.00	8
11.75 %	2001	25.00	102.35	9.00	8
11.75 %	2001	25.00	102.35	9.00	8
11.75 %	2001	25.00	102.35	9.00	8
11.50 %	2004	25.00	104.15	8.80	6
11.98 %	2004	45.00	106.05	8.80	6
11.99 %	2009	14.00	107.30	8.60	2
11.99 %	2009	25.00	107.30	8.60	2
11.99 %	2009	25.00	107.30	8.60	2
11.99 %	2009	25.00	107.30	8.60	2
12.40 %	2013	25.00	110.20	8.90	6
12.40 %	2013	20.00	110.20	8.90	6
12.40 %	2013	25.00	110.20	8.90	6
11.83 %	2014	10.00	106.15	9.25	5
12.60 %	2018(ON TAP)	5.00	112.00	10.50	7
Total		438.50			

B. Treasury Bills NIL

 * Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 16 March 2000