

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 31 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	23.00	99.802	12.6790
13.25 % 2000	0.116	100.36	7.9267
12.14 % 2000	5.00	100.35	9.6968
12.14 % 2000	15.00	100.25	10.3210
Zero Coupon Bond 2000(III)	1.00	97.250	10.0880
11.64 % 2000	2.00	100.31	10.5158
11.40 % 2000	0.011	101.15	8.9676
11.40 % 2000	10.00	100.425	10.4922
11.75 % 2001	0.0345	102.50	9.7786
11.47 % 2001	5.00	101.82	10.2452
11.47 % 2001	5.00	101.82	10.2452
11.15 % 2002	0.10	102.35	10.0221
11.15 % 2002	0.215	101.90	10.2336
11.15 % 2002	0.0175	101.90	10.2336
11.15 % 2002	0.35	102.00	10.1865
11.15 % 2002	0.15	102.00	10.1865
11.15 % 2002	0.10	102.00	10.1865
11.15 % 2002	0.40	102.00	10.1865
11.15 % 2002	15.00	101.64	10.3563
11.15 % 2002	10.00	101.64	10.3563
11.55 % 2002(I)	1.00	103.00	10.2054
11.55 % 2002(I)	1.00	103.10	10.1619
11.10 % 2003	5.00	101.82	10.3801
11.10 % 2003	35.00	101.92	10.3411
11.83 % 2003	15.00	103.79	10.4279
11.83 % 2003	10.00	103.79	10.4279
12.50 % 2004	5.00	106.80	10.3684
12.50 % 2004	10.00	106.90	10.3384
12.50 % 2004	0.10	106.85	10.3534
12.50 % 2004	5.00	106.85	10.3534
12.50 % 2004	5.00	106.85	10.3534
12.50 % 2004	5.00	106.86	10.3504
12.50 % 2004	5.00	106.80	10.3684
12.50 % 2004	5.00	106.80	10.3684
12.50 % 2004	5.00	106.80	10.3684
12.50 % 2004	10.00	106.71	10.3954
12.50 % 2004	0.20	107.20	10.2486
12.50 % 2004	10.00	106.95	10.3234
12.50 % 2004	5.00	106.70	10.3984

12.50 %	2004	10.00	106.60	10.4285
12.50 %	2004	5.00	106.97	10.3174
12.50 %	2004	5.00	106.80	10.3684
11.50 %	2004	0.08	104.20	10.2147
9.50 %	2004	0.04959	97.00	10.3974
12.59 %	2004	0.01	107.65	10.2952
12.59 %	2004	5.00	107.17	10.4321
11.25 %	2005	5.00	103.10	10.4528
14.00 %	2005(INSTA	0.50	112.15	10.9723
14.00 %	2005(INSTA	1.24	112.15	10.9723
11.68 %	2006	5.00	105.06	10.5231
11.68 %	2006	5.00	105.06	10.5231
11.75 %	2006	5.00	105.25	10.5502
11.75 %	2006	10.00	105.25	10.5502
11.75 %	2006	5.00	105.24	10.5524
6.75 %	2006	0.01	83.00	10.5903
12.50 %	2007	10.00	108.20	10.7969
12.50 %	2007	5.00	108.80	10.6791
13.05 %	2007	5.00	110.85	10.8096
13.05 %	2007	5.00	110.95	10.7903
13.05 %	2007	5.00	110.85	10.8096
13.05 %	2007	10.00	110.75	10.8288
13.05 %	2007	5.00	110.90	10.8000
11.90 %	2007	10.00	106.25	10.6245
11.90 %	2007	5.00	106.31	10.6128
11.90 %	2007	5.00	106.30	10.6147
11.90 %	2007	5.00	106.30	10.6147
11.90 %	2007	10.00	106.40	10.5953
11.90 %	2007	5.00	106.35	10.6050
11.90 %	2007	5.00	106.05	10.6635
11.90 %	2007	5.00	106.30	10.6147
11.90 %	2007	5.00	106.30	10.6147
11.90 %	2007	5.00	105.95	10.6830
11.90 %	2007	5.00	105.92	10.6889
11.90 %	2007	5.00	105.92	10.6889
11.90 %	2007	5.00	106.10	10.6537
11.90 %	2007	10.00	106.10	10.6537
11.90 %	2007	5.00	106.60	10.5564
11.90 %	2007	5.00	106.06	10.6615
11.90 %	2007	10.00	105.95	10.6830
12.00 %	2008	2.00	108.75	10.3712
12.00 %	2008	5.00	107.00	10.6815
12.00 %	2008	5.00	106.75	10.7264
12.00 %	2008	10.00	106.60	10.7534
12.00 %	2008	5.00	106.30	10.8076
12.00 %	2008	5.00	106.90	10.6995
12.00 %	2008	5.00	106.82	10.7138
12.00 %	2008	0.25	107.00	10.6815
12.00 %	2008	5.00	106.80	10.7174
12.00 %	2008	5.00	106.28	10.8112
12.00 %	2008	25.00	106.50	10.7715
12.00 %	2008	5.00	106.90	10.6995
12.00 %	2008	5.00	106.70	10.7354
12.10 %	2008	4.00	106.25	10.9210
12.10 %	2008	5.00	105.90	10.9841

12.25 %	2008	5.00	107.60	10.8489
12.25 %	2008	0.05	108.20	10.7443
12.25 %	2008	0.03	108.45	10.7010
11.99 %	2009	5.00	106.88	10.7773
11.99 %	2009	10.00	106.90	10.7740
11.99 %	2009	5.00	106.86	10.7807
11.99 %	2009	10.00	106.36	10.8651
11.99 %	2009	10.00	106.90	10.7740
11.99 %	2009	5.00	106.42	10.8549
11.99 %	2009	5.00	106.40	10.8583
11.99 %	2009	5.00	106.42	10.8549
11.99 %	2009	5.00	106.47	10.8465
11.99 %	2009	5.00	106.75	10.7992
11.99 %	2009	5.00	106.87	10.7790
11.99 %	2009	5.00	106.85	10.7824
11.99 %	2009	5.00	106.29	10.8770
11.99 %	2009	5.00	106.70	10.8076
11.99 %	2009	5.00	106.65	10.8161
11.99 %	2009	5.00	106.80	10.7908
11.99 %	2009	5.00	106.83	10.7857
11.99 %	2009	5.00	106.83	10.7857
11.99 %	2009	5.00	106.80	10.7908
11.99 %	2009	5.00	106.80	10.7908
11.99 %	2009	5.00	106.83	10.7857
11.99 %	2009	5.00	106.80	10.7908
11.99 %	2009	5.00	106.80	10.7908
11.99 %	2009	5.00	106.90	10.7740
11.99 %	2009	5.00	106.81	10.7891
11.99 %	2009	5.00	106.72	10.8043
11.99 %	2009	10.00	106.75	10.7992
11.99 %	2009	5.00	106.50	10.8414
11.99 %	2009	5.00	106.75	10.7992
11.99 %	2009	10.00	106.30	10.8753
11.99 %	2009	5.00	106.50	10.8414
11.99 %	2009	5.00	106.36	10.8651
11.99 %	2009	5.00	107.00	10.7571
11.99 %	2009	5.00	107.03	10.7521
11.99 %	2009	5.00	106.80	10.7908
11.99 %	2009	5.00	106.80	10.7908
11.99 %	2009	5.00	106.38	10.8617
11.99 %	2009	5.00	106.85	10.7824
11.99 %	2009	5.00	106.84	10.7841
11.99 %	2009	5.00	106.30	10.8753
11.99 %	2009	5.00	106.36	10.8651
11.99 %	2009	5.00	106.75	10.7992
11.99 %	2009	5.00	106.28	10.8787
11.99 %	2009	5.00	106.31	10.8736
11.99 %	2009	5.00	106.51	10.8397
11.99 %	2009	5.00	106.90	10.7740
11.99 %	2009	5.00	106.68	10.8110
11.99 %	2009	0.5375	106.67	10.8127
11.99 %	2009	5.00	106.85	10.7824
11.99 %	2009	5.00	106.89	10.7756
11.99 %	2009	5.00	106.85	10.7824
11.99 %	2009	5.00	106.78	10.7942

11.99 %	2009	5.00	106.87	10.7790
11.99 %	2009	5.00	106.70	10.8076
11.99 %	2009	5.00	107.00	10.7571
11.99 %	2009	10.00	106.93	10.7689
11.99 %	2009	5.00	106.78	10.7942
11.99 %	2009	2.00	106.70	10.8076
11.99 %	2009	5.00	106.60	10.8245
11.99 %	2009	5.00	106.90	10.7740
11.99 %	2009	5.00	106.75	10.7992
11.99 %	2009	5.00	106.50	10.8414
11.99 %	2009	5.00	106.48	10.8448
11.99 %	2009	1.50	106.70	10.8076
11.99 %	2009	5.00	106.90	10.7740
11.99 %	2009	5.00	106.90	10.7740
11.99 %	2009	5.00	106.25	10.8838
7.00 %	2009	0.01	80.00	10.4433
12.29 %	2010	5.00	108.70	10.8242
12.29 %	2010	5.00	108.70	10.8242
12.29 %	2010	10.00	108.69	10.8257
12.29 %	2010	5.00	108.62	10.8368
12.29 %	2010	5.00	108.69	10.8257
12.29 %	2010	5.00	108.65	10.8321
12.29 %	2010	5.00	108.50	10.8558
12.29 %	2010	5.00	107.90	10.9513
12.29 %	2010	5.00	108.00	10.9354
12.29 %	2010	5.00	108.75	10.8163
12.29 %	2010	5.00	108.78	10.8115
12.29 %	2010	5.00	108.73	10.8194
12.29 %	2010	5.00	108.38	10.8749
12.29 %	2010	5.00	108.94	10.7863
12.29 %	2010	5.00	108.75	10.8163
12.29 %	2010	5.00	108.88	10.7957
11.50 %	2010	0.035	103.10	10.9811
12.32 %	2011	5.00	109.15	10.8569
12.32 %	2011	10.00	108.86	10.9004
12.32 %	2011	5.00	108.90	10.8944
12.32 %	2011	5.00	108.34	10.9787
12.32 %	2011	0.06	108.45	10.9621
12.32 %	2011	0.04	108.45	10.9621
12.32 %	2011	0.20	108.45	10.9621
12.32 %	2011	0.50	108.45	10.9621
12.32 %	2011	0.09	108.45	10.9621
12.32 %	2011	0.25	108.45	10.9621
12.32 %	2011	0.02	108.45	10.9621
12.32 %	2011	0.59	108.45	10.9621
12.32 %	2011	5.00	108.50	10.9545
12.32 %	2011	5.00	108.80	10.9094
12.32 %	2011	5.00	108.80	10.9094
12.32 %	2011	5.00	108.68	10.9274
12.32 %	2011	5.00	109.05	10.8719
12.32 %	2011	5.00	108.80	10.9094
12.32 %	2011	5.00	108.80	10.9094
12.32 %	2011	2.97	108.30	10.9847
10.25 %	2012	5.00	97.50	10.6163
12.40 %	2013	5.00	109.05	11.0829

12.40 %	2013	0.02	109.75	10.9883
12.40 %	2013	0.20	109.40	11.0355
12.40 %	2013	0.15	109.40	11.0355
12.40 %	2013	0.15	109.40	11.0355
12.40 %	2013	5.00	109.74	10.9896
12.40 %	2013	5.00	109.74	10.9896
12.40 %	2013	5.00	109.80	10.9815
12.40 %	2013	5.00	110.05	10.9480
12.40 %	2013	10.00	109.80	10.9815
12.40 %	2013	5.00	109.70	10.9950
12.40 %	2013	5.00	109.75	10.9883
12.40 %	2013	5.00	109.65	11.0017
12.40 %	2013	5.00	109.84	10.9762
12.40 %	2013	5.00	110.05	10.9480
12.40 %	2013	5.00	109.98	10.9574
12.40 %	2013	5.00	110.00	10.9547
12.40 %	2013	5.00	109.24	11.0571
12.40 %	2013	5.00	109.30	11.0490
12.40 %	2013	5.00	109.30	11.0490
12.40 %	2013	5.00	109.20	11.0626
12.40 %	2013	5.00	109.30	11.0490
12.40 %	2013	10.00	109.90	10.9681
12.40 %	2013	5.00	109.90	10.9681
12.40 %	2013	0.059	110.00	10.9547
12.40 %	2013	10.00	109.78	10.9842
12.40 %	2013	5.00	109.80	10.9815
10.50 %	2014	1.50	98.25	10.7377
10.50 %	2014	1.50	97.40	10.8567
10.50 %	2014	1.00	97.35	10.8637
10.50 %	2014	1.00	97.65	10.8215
10.50 %	2014	1.00	97.50	10.8426
11.83 %	2014	0.015	105.75	11.0253
11.83 %	2014	5.00	105.85	11.0119
11.83 %	2014	5.00	105.80	11.0186
11.83 %	2014	5.00	105.86	11.0106
11.83 %	2014	5.00	105.87	11.0093
11.83 %	2014	5.00	105.75	11.0253
11.83 %	2014	5.00	105.50	11.0587
11.83 %	2014	5.00	105.87	11.0093
11.83 %	2014	5.00	105.75	11.0253
11.83 %	2014	5.00	105.15	11.1057
11.83 %	2014	0.078	106.15	10.9721
11.83 %	2014	0.362	106.15	10.9721
11.83 %	2014	3.00	105.98	10.9946
11.83 %	2014	2.00	105.98	10.9946
11.83 %	2014	0.195	105.15	11.1057
11.83 %	2014	5.00	105.50	11.0587
11.83 %	2014	0.10	105.50	11.0587
11.83 %	2014	1.00	105.30	11.0855
11.83 %	2014	15.00	105.15	11.1057
11.50 %	2015	0.10	103.50	11.0155
11.50 %	2015	0.93	103.05	11.0758
11.50 %	2015	1.50	102.50	11.1500
12.30 %	2016	10.00	109.75	10.9942
12.30 %	2016	5.00	109.85	10.9819

12.30 % 2016	0.04	109.30	11.0502
12.60 % 2018	0.10	111.80	11.0854
12.60 % 2018	5.00	111.25	11.1499
12.60 % 2018	5.00	111.60	11.1088
12.60 % 2018	5.00	111.25	11.1499
12.60 % 2018	5.00	111.75	11.0913
12.60 % 2018	0.90	111.50	11.1205
Total	1288.71509		

B. State Government Securities

13.50% GUJARAT SDL 2003	1.18	107.45	10.6255
12.50% KARNATAKA SDL 2004	1.75	106.11	10.6056
12.50% KARNATAKA SDL 2004	0.04	107.00	10.3423
14.00% MAHARASHTRA S.D.L. 2005	0.10	112.90	10.6663
13.85% MAHARASHTRA SDL 2006	0.0575	113.30	10.8157
13.85% MAHARASHTRA SDL 2006	0.05	113.45	10.7843
13.05% TAMILNADU LOAN 2007	0.22	109.90	10.9964
13.05% TAMILNADU LOAN 2007	0.63	109.90	10.9964
13.05 % GUJARAT SDL 2007	0.22	110.75	10.8321
12.30% TAMILNADU LOAN 2007	0.10	108.70	10.5912
12.15% MAHARASHTRA SDL 2008	0.5385	106.15	10.9772
12.15% MAHARASHTRA SDL 2008	5.00	105.75	11.0505
12.15% MAHARASHTRA SDL 2008	0.099	106.50	10.9134
12.25% KARNATAKA SDL 2009	5.00	107.00	11.0065
12.25% MAHARASHTRA SDL 2009	0.3225	107.20	10.9727
11.08% KARNATAKA G.S. 2010	20.00	100.30	11.0231
11.08% KARNATAKA G.S. 2010	0.048	101.90	10.7558
11.08% KARNATAKA G.S. 2010	0.262	101.90	10.7558
11% AP SDL 2010	2.00	100.45	10.9237
Total	37.6175		

C. Treasury Bills

(i) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)			
04/04/2000	0.21	99.9124	7.9786
04/04/2000	0.58	99.9124	7.9786
08/04/2000	6.50	99.7399	11.8654
15/04/2000	21.335	99.6356	8.8751
22/04/2000	2.00	99.4009	9.9721
22/04/2000	10.00	99.2878	11.8682
29/04/2000	9.00	99.1180	11.1691
06/05/2000	20.00	99.0378	9.8234
13/05/2000	10.00	98.9508	8.9758
13/05/2000	5.00	98.9912	8.6266

Total 84.625

(ii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)			
27/04/2000	1.00	99.2657	9.9727
25/05/2000	0.80	98.5960	9.4242
22/06/2000	0.70	97.9836	9.0250
22/06/2000	5.00	97.8419	9.6732

Total 7.50

(iii) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)			
07/04/2000	13.00	99.8287	8.9229

07/04/2000	38.00	99.8019	10.3216
07/04/2000	12.00	99.7723	11.8674
21/04/2000	25.00	99.4877	8.9256
21/04/2000	50.00	99.4365	9.8227
21/04/2000	16.00	99.3768	10.8699
21/04/2000	10.00	99.3768	10.8699
21/04/2000	40.00	99.3711	10.9699
21/04/2000	34.00	99.3285	11.7180
05/05/2000	7.00	99.0596	9.8730
01/06/2000	50.00	98.4366	9.3244
15/06/2000	5.00	98.0703	9.4241
13/07/2000	12.00	97.3915	9.3743
27/07/2000	10.00	97.0507	9.3743
10/08/2000	45.00	96.6954	9.4241
24/08/2000	30.00	96.3577	9.4241
21/09/2000	0.50	95.8423	9.0750
22/03/2001	20.00	91.2895	9.7560
Total	417.50		

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				
5.50 % 2000	50.00	99.85	15.00	3
13.25 % 2000(CONVERS	25.00	100.17	13.00	3
12.14 % 2000	50.00	100.30	15.00	3
Zero Coupon Bond 2000(III S	25.00	97.25	10.50	3
11.64 % 2000	25.00	100.50	11.00	3
11.40 % 2000	25.00	100.70	10.00	3
11.40 % 2000	40.00	100.50	12.75	3
11.40 % 2000	50.00	100.50	13.00	4
11.40 % 2000	30.00	100.40	15.25	3
11.40 % 2000	50.00	100.60	11.50	3
11.40 % 2000	40.00	100.40	13.00	3
11.55 % 2001	100.00	101.20	13.00	4
11.55 % 2001	75.00	101.50	12.00	3
11.55 % 2001	40.00	101.50	13.00	3
10.85 % 2001	25.00	100.70	12.00	3
10.85 % 2001	25.00	100.75	11.60	3
10.85 % 2001	25.00	100.75	11.60	3
10.85 % 2001	35.00	100.75	13.00	3
10.85 % 2001	25.00	100.75	11.60	3
10.85 % 2001	48.00	100.90	12.00	3
10.85 % 2001	40.00	100.80	11.50	3
11.75 % 2001	20.00	101.90	15.50	3
11.75 % 2001	20.00	102.10	16.00	3
11.75 % 2001	35.00	102.00	12.50	3
11.75 % 2001	50.00	102.10	16.00	3
11.15 % 2002	20.00	102.00	12.00	3

11.15 %	2002	50.00	101.75	11.50	3
12.50 %	2004	23.00	106.80	12.80	3
12.50 %	2004	40.00	106.80	12.80	3
11.50 %	2004	13.75	103.70	11.50	3
11.95 %	2004	35.00	105.30	13.50	3
11.98 %	2004	30.00	105.50	11.25	3
11.98 %	2004	30.00	105.50	10.60	3
11.19 %	2005	50.00	103.25	11.00	3
12.00 %	2008	100.00	106.25	12.50	4
12.29 %	2010	30.00	108.50	12.00	3
12.32 %	2011	25.00	108.80	11.15	3
12.32 %	2011	30.00	109.00	14.50	3
11.83 %	2014	25.00	105.75	14.00	3
Total		1474.75			

B. Treasury Bills NIL

 * Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 31 March 2000