

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 06 April 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	5.00	100.80	9.6457
11.40 % 2000	5.00	100.83	9.5810
11.40 % 2000	10.00	100.83	9.5810
11.40 % 2000	5.00	100.825	9.5917
11.40 % 2000	10.00	100.85	9.5378
11.40 % 2000	6.00	100.85	9.5378
11.40 % 2000	10.00	100.835	9.5702
11.40 % 2000	5.00	100.83	9.5810
11.40 % 2000	5.00	100.83	9.5810
13.85 % 2001	15.00	103.575	9.8820
13.85 % 2001	5.00	103.58	9.8766
13.85 % 2001	5.00	103.59	9.8659
13.85 % 2001	5.00	103.59	9.8659
12.08 % 2001	1.06	100.25	11.7989
13.75 % 2001	5.00	104.00	9.9094
11.55 % 2001	5.00	102.15	9.6378
11.55 % 2001	5.00	102.13	9.6550
11.55 % 2001	10.00	102.17	9.6206
11.55 % 2001	5.00	102.125	9.6593
10.85 % 2001	10.00	101.42	9.6488
10.85 % 2001	5.00	101.42	9.6488
10.85 % 2001	5.00	101.42	9.6488
11.75 % 2001	10.00	102.62	9.6660
11.75 % 2001	10.00	102.61	9.6737
11.75 % 2001	5.00	102.63	9.6583
11.75 % 2001	10.00	102.61	9.6737
11.75 % 2001	5.00	102.60	9.6814
11.75 % 2001	5.00	102.61	9.6737
11.75 % 2001	5.00	102.64	9.6505
11.75 % 2001	25.00	102.60	9.6814
11.75 % 2001	5.00	102.615	9.6698
11.75 % 2001	25.00	102.61	9.6737
11.47 % 2001	25.00	102.54	9.7664
11.68 % 2002	5.00	103.87	9.7701
11.15 % 2002	5.00	102.90	9.7571
11.15 % 2002	5.00	102.925	9.7454
11.15 % 2002	5.00	102.90	9.7571
11.15 % 2002	46.00	102.85	9.7805
11.15 % 2002	5.00	102.92	9.7478
11.15 % 2002	5.00	102.93	9.7431

11.15 %	2002	5.00	102.92	9.7478
11.15 %	2002	5.00	102.95	9.7337
11.15 %	2002	10.00	102.85	9.7805
11.15 %	2002	5.00	102.92	9.7478
11.15 %	2002	10.00	102.95	9.7337
11.15 %	2002	10.00	102.92	9.7478
11.15 %	2002	10.00	102.98	9.7197
11.15 %	2002	5.00	102.90	9.7571
11.15 %	2002	15.00	103.00	9.7104
12.50 %	2004	5.00	108.10	9.9731
12.50 %	2004	5.00	108.20	9.9434
12.50 %	2004	5.00	108.09	9.9760
12.50 %	2004	5.00	108.13	9.9642
12.50 %	2004	5.00	108.21	9.9405
12.50 %	2004	5.00	108.22	9.9375
12.50 %	2004	5.00	108.20	9.9434
12.50 %	2004	5.00	108.23	9.9345
12.50 %	2004	10.00	108.11	9.9701
12.50 %	2004	5.00	108.22	9.9375
12.50 %	2004	5.00	108.235	9.9331
12.50 %	2004	5.00	108.07	9.9819
12.50 %	2004	5.00	108.23	9.9345
12.50 %	2004	5.00	108.08	9.9790
12.50 %	2004	5.00	108.22	9.9375
12.50 %	2004	5.00	108.25	9.9286
12.50 %	2004	5.00	108.25	9.9286
12.50 %	2004	5.00	108.21	9.9405
12.50 %	2004	5.00	108.17	9.9523
12.50 %	2004	5.00	108.21	9.9405
12.50 %	2004	5.00	108.16	9.9553
12.50 %	2004	5.00	108.22	9.9375
12.50 %	2004	5.00	108.23	9.9345
12.50 %	2004	5.00	108.18	9.9493
12.50 %	2004	5.00	108.25	9.9286
12.50 %	2004	5.00	108.25	9.9286
12.50 %	2004	5.00	108.20	9.9434
12.50 %	2004	5.00	108.20	9.9434
12.50 %	2004	5.00	108.27	9.9227
12.50 %	2004	5.00	108.23	9.9345
12.50 %	2004	5.00	108.26	9.9257
12.50 %	2004	5.00	108.26	9.9257
12.50 %	2004	5.00	108.21	9.9405
11.50 %	2004	5.00	105.16	9.9285
11.50 %	2004	5.00	105.10	9.9461
11.50 %	2004	5.00	105.17	9.9255
11.95 %	2004	10.00	106.75	9.9713
11.95 %	2004	5.00	106.80	9.9574
11.95 %	2004	10.00	106.76	9.9685
11.98 %	2004	10.00	107.10	9.9510
11.98 %	2004	4.20	107.05	9.9646
11.98 %	2004	5.00	107.095	9.9523
11.98 %	2004	5.00	107.18	9.9292
11.98 %	2004	5.00	107.12	9.9455
11.98 %	2004	25.00	107.14	9.9401
11.98 %	2004	5.00	107.12	9.9455

11.98 %	2004	10.00	107.12	9.9455
11.98 %	2004	5.00	107.17	9.9319
11.98 %	2004	5.00	107.18	9.9292
11.98 %	2004	5.00	107.15	9.9373
11.98 %	2004	5.00	107.15	9.9373
11.98 %	2004	5.00	107.17	9.9319
11.98 %	2004	10.00	107.17	9.9319
11.98 %	2004	5.00	107.15	9.9373
11.98 %	2004	10.00	107.12	9.9455
11.98 %	2004	5.00	107.15	9.9373
11.98 %	2004	5.00	107.10	9.9510
11.98 %	2004	5.00	107.09	9.9537
11.98 %	2004	10.00	107.12	9.9455
11.98 %	2004	5.00	107.12	9.9455
11.98 %	2004	5.00	107.10	9.9510
11.98 %	2004	5.00	107.12	9.9455
11.98 %	2004	5.00	107.15	9.9373
11.98 %	2004	5.00	107.15	9.9373
11.98 %	2004	5.00	107.10	9.9510
11.98 %	2004	5.00	107.16	9.9346
11.98 %	2004	5.00	107.10	9.9510
11.98 %	2004	5.00	107.10	9.9510
11.98 %	2004	5.00	107.04	9.9673
11.98 %	2004	5.00	107.05	9.9646
11.98 %	2004	5.00	107.05	9.9646
11.98 %	2004	5.00	107.16	9.9346
11.98 %	2004	5.00	107.15	9.9373
11.98 %	2004	5.00	107.10	9.9510
11.98 %	2004	5.00	107.05	9.9646
11.98 %	2004	15.00	107.18	9.9292
11.98 %	2004	10.00	107.165	9.9333
11.98 %	2004	5.00	107.02	9.9728
11.19 %	2005	5.00	104.65	10.0385
11.19 %	2005	5.00	104.65	10.0385
11.19 %	2005	5.00	104.63	10.0432
11.19 %	2005	5.00	104.63	10.0432
11.19 %	2005	5.00	104.70	10.0265
11.19 %	2005	5.00	104.70	10.0265
11.19 %	2005	5.00	104.65	10.0385
11.19 %	2005	5.00	104.64	10.0409
11.19 %	2005	5.00	104.645	10.0397
11.19 %	2005	5.00	104.645	10.0397
11.19 %	2005	15.00	104.65	10.0385
14.00 %	2005(INSTA	0.80	114.00	10.5431
11.75 %	2006	5.00	107.05	10.1558
11.75 %	2006	5.00	107.17	10.1299
11.75 %	2006	10.00	107.17	10.1299
11.75 %	2006	10.00	107.10	10.1450
11.75 %	2006	5.00	107.05	10.1558
11.75 %	2006	5.00	107.15	10.1342
11.75 %	2006	5.00	107.27	10.1083
11.75 %	2006	5.00	107.27	10.1083
11.50 %	2006	5.00	106.05	10.1407
12.50 %	2007	5.00	110.80	10.2892
12.50 %	2007	5.00	110.80	10.2892

12.50 %	2007	5.00	110.80	10.2892
11.90 %	2007	10.00	108.30	10.2282
11.90 %	2007	10.00	108.26	10.2358
11.90 %	2007	5.00	108.30	10.2282
11.90 %	2007	7.50	108.31	10.2263
11.90 %	2007	0.50	108.31	10.2263
11.90 %	2007	5.00	108.30	10.2282
11.90 %	2007	5.00	108.33	10.2225
11.90 %	2007	5.00	108.30	10.2282
11.90 %	2007	10.00	108.33	10.2225
11.90 %	2007	5.00	108.40	10.2092
11.90 %	2007	5.00	108.35	10.2187
11.90 %	2007	5.00	108.30	10.2282
11.90 %	2007	5.00	108.29	10.2301
11.90 %	2007	5.00	108.29	10.2301
11.90 %	2007	2.00	108.31	10.2263
11.90 %	2007	10.00	108.28	10.2320
12.00 %	2008	5.00	109.16	10.2981
12.00 %	2008	5.00	109.20	10.2911
12.00 %	2008	5.00	109.30	10.2737
12.00 %	2008	5.00	109.30	10.2737
12.00 %	2008	10.00	109.10	10.3086
12.00 %	2008	5.00	109.15	10.2999
12.00 %	2008	5.00	109.11	10.3069
12.00 %	2008	5.00	109.17	10.2964
12.00 %	2008	5.00	109.11	10.3069
12.00 %	2008	5.00	109.115	10.3060
12.00 %	2008	5.00	109.10	10.3086
12.00 %	2008	10.00	109.11	10.3069
12.00 %	2008	5.00	109.17	10.2964
12.00 %	2008	23.00	109.25	10.2824
12.00 %	2008	2.00	109.25	10.2824
12.00 %	2008	5.00	109.13	10.3034
12.00 %	2008	5.00	109.20	10.2911
12.00 %	2008	5.00	109.19	10.2929
12.00 %	2008	5.00	109.17	10.2964
12.00 %	2008	5.00	109.17	10.2964
12.00 %	2008	5.00	109.16	10.2981
12.00 %	2008	5.00	109.40	10.2562
12.00 %	2008	5.00	109.15	10.2999
12.00 %	2008	5.00	109.12	10.3051
12.00 %	2008	5.00	109.14	10.3016
12.00 %	2008	5.00	109.28	10.2772
12.00 %	2008	5.00	109.17	10.2964
12.00 %	2008	10.00	109.10	10.3086
12.00 %	2008	15.00	109.12	10.3051
12.00 %	2008	5.00	109.30	10.2737
12.00 %	2008	5.00	109.27	10.2789
12.00 %	2008	5.00	109.12	10.3051
12.00 %	2008	5.00	109.30	10.2737
12.00 %	2008	5.00	109.14	10.3016
12.00 %	2008	5.00	109.14	10.3016
12.00 %	2008	5.00	109.17	10.2964
12.00 %	2008	5.00	109.15	10.2999
12.00 %	2008	5.00	109.15	10.2999

12.00 %	2008	10.00	109.10	10.3086
12.00 %	2008	5.00	109.10	10.3086
12.00 %	2008	5.00	109.15	10.2999
12.00 %	2008	5.00	109.25	10.2824
12.00 %	2008	5.00	109.15	10.2999
12.00 %	2008	10.00	109.15	10.2999
12.00 %	2008	5.00	109.11	10.3069
12.00 %	2008	5.00	109.16	10.2981
12.00 %	2008	5.00	109.07	10.3139
12.00 %	2008	5.00	109.20	10.2911
12.00 %	2008	5.00	109.15	10.2999
12.00 %	2008	10.00	109.16	10.2981
12.00 %	2008	10.00	109.18	10.2946
12.00 %	2008	5.00	109.17	10.2964
12.00 %	2008	10.00	109.14	10.3016
12.00 %	2008	5.00	109.15	10.2999
12.00 %	2008	5.00	109.10	10.3086
12.00 %	2008	5.00	109.12	10.3051
12.00 %	2008	16.00	109.30	10.2737
12.00 %	2008	21.00	109.30	10.2737
12.00 %	2008	10.00	109.10	10.3086
12.00 %	2008	5.00	109.18	10.2946
12.00 %	2008	5.00	109.18	10.2946
12.00 %	2008	10.00	109.18	10.2946
12.00 %	2008	10.00	109.35	10.2650
12.00 %	2008	5.00	109.17	10.2964
12.00 %	2008	5.00	109.16	10.2981
12.00 %	2008	5.00	109.10	10.3086
12.00 %	2008	5.00	109.15	10.2999
12.00 %	2008	5.00	109.115	10.3060
12.00 %	2008	5.00	109.11	10.3069
12.00 %	2008	5.00	109.17	10.2964
11.50 %	2008	5.00	106.38	10.3166
12.25 %	2008	5.00	111.16	10.2373
12.25 %	2008	2.50	110.75	10.3062
12.29 %	2010	5.00	111.15	10.4410
12.29 %	2010	23.00	111.34	10.4119
12.29 %	2010	5.00	110.97	10.4687
12.29 %	2010	5.00	110.95	10.4717
12.29 %	2010	2.00	111.02	10.4610
12.29 %	2010	5.00	110.97	10.4687
12.29 %	2010	5.00	111.20	10.4333
12.29 %	2010	5.00	111.20	10.4333
12.29 %	2010	10.00	111.33	10.4134
12.29 %	2010	10.00	111.00	10.4641
12.32 %	2011	5.00	111.10	10.5677
12.32 %	2011	10.00	111.33	10.5342
12.32 %	2011	5.00	111.15	10.5604
12.32 %	2011	5.00	111.06	10.5735
12.32 %	2011	5.00	111.03	10.5779
12.32 %	2011	5.00	111.02	10.5793
12.32 %	2011	5.00	111.02	10.5793
12.32 %	2011	5.00	111.02	10.5793
12.32 %	2011	5.00	111.05	10.5750
12.32 %	2011	5.00	111.04	10.5764

12.32 %	2011	5.00	111.20	10.5531
12.32 %	2011	10.00	111.36	10.5298
12.40 %	2013	5.00	112.05	10.6824
12.40 %	2013	5.00	112.05	10.6824
12.40 %	2013	5.00	112.20	10.6628
10.50 %	2014	1.00	99.00	10.6345
10.50 %	2014	2.00	98.75	10.6689
10.50 %	2014	1.00	99.10	10.6207
10.50 %	2014	5.00	98.98	10.6372
11.83 %	2014	4.091	107.95	10.7362
11.83 %	2014	10.00	108.12	10.7142
11.83 %	2014	10.00	108.35	10.6846
11.83 %	2014	3.00	108.25	10.6975
11.83 %	2014	2.02	108.40	10.6782
11.83 %	2014	10.00	108.09	10.7181
11.83 %	2014	15.00	108.10	10.7168
11.83 %	2014	10.00	108.10	10.7168
11.83 %	2014	5.00	108.15	10.7104
11.83 %	2014	5.00	108.14	10.7117
11.83 %	2014	25.00	108.30	10.6910
11.83 %	2014	5.00	108.10	10.7168
11.83 %	2014	5.00	108.10	10.7168
11.83 %	2014	5.00	108.13	10.7130
11.83 %	2014	5.00	108.14	10.7117
11.83 %	2014	5.00	108.20	10.7039
11.83 %	2014	5.00	108.10	10.7168
11.83 %	2014	5.00	108.19	10.7052
11.83 %	2014	10.00	108.23	10.7001
11.83 %	2014	5.00	108.25	10.6975
11.83 %	2014	5.00	108.20	10.7039
11.83 %	2014	5.00	108.12	10.7142
11.83 %	2014	5.00	108.13	10.7130
11.83 %	2014	5.00	108.28	10.6936
11.83 %	2014	20.00	108.40	10.6782
11.83 %	2014	5.00	108.10	10.7168
11.83 %	2014	10.00	108.10	10.7168
11.83 %	2014	5.00	108.35	10.6846
11.83 %	2014	10.00	108.12	10.7142
11.50 %	2015	0.7569	106.10	10.6746
11.50 %	2015	0.191	106.10	10.6746
11.50 %	2015	1.415	106.10	10.6746
11.50 %	2015	15.3271	106.10	10.6746
12.30 %	2016	5.00	111.71	10.7543
12.30 %	2016	5.00	111.65	10.7615
12.30 %	2016	5.00	111.71	10.7543
12.30 %	2016	5.00	111.70	10.7555
12.30 %	2016	5.00	111.68	10.7579
12.60 %	2018	0.10	112.40	11.0155
12.60 %	2018	0.24	112.40	11.0155
12.60 %	2018	12.40	114.75	10.7479
Total		2031.101		

B. State Government Securities

12.25% MAHARASHTRA SDL 2009	0.06	108.85	10.6965
12.25% MAHARASHTRA SDL 2009	0.15	108.85	10.6965

Total 0.21

C. Treasury Bills

(i) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

06/05/2000	35.00	99.3792	7.5794
13/05/2000	3.00	99.1657	8.2768
13/05/2000	5.00	99.0555	9.3804
27/05/2000	3.50	98.8604	8.2274
27/05/2000	11.50	98.8263	8.4765
10/06/2000	25.00	98.4916	8.5764

Total 83.00

(ii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

25/05/2000	3.00	98.7581	9.3416
22/06/2000	5.00	98.1469	8.9255
20/07/2000	5.00	97.6406	8.3769
03/08/2000	4.00	97.1340	9.0253
31/08/2000	5.00	96.6712	8.5266

Total 22.00

(iii) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

07/04/2000	18.00	99.9852	5.3880
05/05/2000	4.00	99.3606	8.0772
19/10/2000	21.00	95.3411	9.0750
16/11/2000	15.00	94.8375	8.8457
16/11/2000	12.50	94.6282	9.2247
11/01/2001	25.00	93.4948	9.0452
08/03/2001	20.00	92.0126	9.4042
08/03/2001	20.00	92.0204	9.3942
08/03/2001	25.00	92.1531	9.2247
22/03/2001	10.00	91.8124	9.2745
22/03/2001	22.50	91.8124	9.2745
22/03/2001	20.00	91.8124	9.2745
22/03/2001	15.00	91.8124	9.2745
22/03/2001	25.00	91.8124	9.2745
22/03/2001	10.00	91.8124	9.2745
22/03/2001	10.00	91.8771	9.1947
22/03/2001	50.00	91.6913	9.4241
22/03/2001	5.00	91.6478	9.4240
22/03/2001	10.00	91.7316	9.3742
22/03/2001	10.00	91.7316	9.3742
22/03/2001	5.00	91.7639	9.3343
22/03/2001	14.50	91.8285	9.2546
22/03/2001	5.00	91.7720	9.3243

Total 372.50

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	50.00	100.45	5.45	1
11.64 %	2000	40.00	100.60	5.50	4
11.40 %	2000	40.00	100.80	5.40	2
11.40 %	2000	50.00	100.85	6.25	4
11.40 %	2000	10.00	100.83	5.50	4
11.55 %	2001	35.00	102.10	5.40	2
11.47 %	2001	33.00	102.72	6.10	4
11.95 %	2004	46.00	106.80	5.50	4
11.98 %	2004	27.00	107.18	5.20	1
Total		331.00			

B. Treasury Bills NIL

 * Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 06 April 2000