

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 07 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	100.83	9.5693
11.40 % 2000	10.00	100.835	9.5584
11.40 % 2000	5.00	100.89	9.4392
11.40 % 2000	10.00	100.83	9.5693
11.40 % 2000	5.00	100.90	9.4175
11.40 % 2000	20.00	100.92	9.3742
11.40 % 2000	3.00	100.92	9.3742
11.40 % 2000	20.00	100.92	9.3742
11.40 % 2000	5.00	100.90	9.4175
11.40 % 2000	5.00	100.89	9.4392
11.40 % 2000	5.00	100.88	9.4608
11.40 % 2000	5.00	100.88	9.4608
11.40 % 2000	5.00	100.89	9.4392
11.40 % 2000	1.00	100.75	9.7430
11.40 % 2000	15.00	100.835	9.5584
11.40 % 2000	5.00	100.90	9.4175
11.40 % 2000	5.00	100.91	9.3958
11.40 % 2000	10.00	100.90	9.4175
11.40 % 2000	20.00	100.89	9.4392
13.85 % 2001	10.00	103.585	9.8598
11.55 % 2001	10.00	102.25	9.5478
11.55 % 2001	5.00	102.23	9.5650
11.55 % 2001	5.00	102.34	9.4704
11.55 % 2001	5.00	102.20	9.5908
11.55 % 2001	15.00	102.315	9.4919
11.55 % 2001	0.75	102.15	9.6338
10.85 % 2001	5.00	101.52	9.5643
10.85 % 2001	10.00	101.49	9.5889
10.85 % 2001	10.00	101.50	9.5807
10.85 % 2001	5.00	101.54	9.5480
10.85 % 2001	10.00	101.43	9.6381
10.85 % 2001	5.00	101.50	9.5807
10.85 % 2001	5.00	101.50	9.5807
10.85 % 2001	5.00	101.45	9.6217
10.85 % 2001	5.50	101.43	9.6381
11.75 % 2001	5.00	102.64	9.6464
11.75 % 2001	5.00	102.73	9.5768
11.75 % 2001	5.00	102.70	9.6000
11.75 % 2001	25.00	102.60	9.6773
11.75 % 2001	5.00	102.72	9.5845

11.75 %	2001	5.00	102.71	9.5922
11.75 %	2001	10.00	102.64	9.6464
11.75 %	2001	10.00	102.64	9.6464
11.75 %	2001	10.00	102.63	9.6541
11.75 %	2001	5.00	102.63	9.6541
11.75 %	2001	5.00	102.76	9.5536
11.75 %	2001	5.00	102.76	9.5536
11.75 %	2001	5.00	102.76	9.5536
11.75 %	2001	15.00	102.64	9.6464
11.47 %	2001	20.00	102.73	9.6405
12.69 %	2002	10.00	105.23	9.8499
12.69 %	2002	5.00	105.23	9.8499
11.68 %	2002	5.00	103.95	9.7298
11.15 %	2002	5.00	102.92	9.7461
11.15 %	2002	5.00	103.00	9.7087
11.15 %	2002	5.00	102.935	9.7391
11.15 %	2002	10.00	103.00	9.7087
11.15 %	2002	5.00	103.11	9.6573
11.15 %	2002	5.00	102.98	9.7181
11.15 %	2002	10.00	103.00	9.7087
11.15 %	2002	5.00	103.06	9.6807
11.15 %	2002	5.00	103.02	9.6994
11.15 %	2002	10.00	103.02	9.6994
11.15 %	2002	5.00	103.02	9.6994
11.15 %	2002	10.00	103.07	9.6760
11.15 %	2002	10.00	103.08	9.6713
11.15 %	2002	5.00	103.00	9.7087
11.15 %	2002	5.00	102.98	9.7181
11.15 %	2002	5.00	102.93	9.7415
11.15 %	2002	15.00	103.00	9.7087
11.10 %	2003	5.00	103.17	9.8538
11.10 %	2003	5.00	103.17	9.8538
11.10 %	2003	5.00	102.10	10.2690
12.50 %	2004	5.00	108.27	9.9211
12.50 %	2004	5.00	108.30	9.9122
12.50 %	2004	5.00	108.23	9.9329
12.50 %	2004	10.00	108.24	9.9300
12.50 %	2004	5.00	108.29	9.9152
12.50 %	2004	5.00	108.29	9.9152
12.50 %	2004	5.00	108.235	9.9314
12.50 %	2004	0.168	108.30	9.9122
12.50 %	2004	5.00	108.23	9.9329
12.50 %	2004	5.00	108.29	9.9152
12.50 %	2004	5.00	108.29	9.9152
12.50 %	2004	5.00	108.30	9.9122
12.50 %	2004	10.00	108.33	9.9033
12.50 %	2004	5.00	108.29	9.9152
12.50 %	2004	5.00	108.31	9.9092
11.50 %	2004	5.00	105.18	9.9219
11.50 %	2004	5.00	105.16	9.9278
11.50 %	2004	5.00	105.23	9.9072
11.50 %	2004	10.00	105.17	9.9248
11.50 %	2004	5.00	105.22	9.9101
11.50 %	2004	5.00	105.21	9.9131
11.50 %	2004	5.00	105.20	9.9160

11.50 %	2004	10.00	105.20	9.9160
11.50 %	2004	5.00	105.22	9.9101
11.50 %	2004	5.00	105.11	9.9425
11.50 %	2004	10.00	105.13	9.9366
11.98 %	2004	5.00	107.13	9.9417
11.98 %	2004	5.00	107.20	9.9226
11.98 %	2004	5.00	107.16	9.9335
11.98 %	2004	5.00	107.18	9.9280
11.98 %	2004	5.00	107.12	9.9444
11.98 %	2004	5.00	107.19	9.9253
11.98 %	2004	5.00	107.13	9.9417
11.98 %	2004	10.00	107.15	9.9362
11.98 %	2004	5.00	107.10	9.9498
11.98 %	2004	5.00	107.11	9.9471
11.98 %	2004	15.00	107.22	9.9171
11.98 %	2004	10.00	107.25	9.9090
11.98 %	2004	5.00	107.25	9.9090
11.98 %	2004	5.00	107.26	9.9062
11.98 %	2004	5.00	107.22	9.9171
11.98 %	2004	5.00	107.23	9.9144
11.98 %	2004	40.00	107.27	9.9035
11.98 %	2004	10.00	107.23	9.9144
11.98 %	2004	10.00	107.23	9.9144
11.98 %	2004	5.00	107.23	9.9144
11.19 %	2005	5.00	104.80	10.0021
11.19 %	2005	5.00	104.675	10.0320
11.19 %	2005	5.00	104.77	10.0093
11.75 %	2006	10.00	107.12	10.1403
11.50 %	2006	5.00	106.05	10.1404
11.90 %	2007	5.00	108.43	10.2031
11.90 %	2007	5.00	108.40	10.2088
11.90 %	2007	10.00	108.32	10.2240
12.00 %	2008	5.00	109.35	10.2647
12.00 %	2008	5.00	109.12	10.3049
12.00 %	2008	5.00	109.20	10.2909
12.00 %	2008	5.00	109.14	10.3014
12.00 %	2008	5.00	109.13	10.3031
12.00 %	2008	10.00	109.12	10.3049
12.00 %	2008	5.00	109.20	10.2909
12.00 %	2008	5.00	109.265	10.2795
12.00 %	2008	5.00	109.25	10.2821
12.00 %	2008	5.00	109.25	10.2821
12.00 %	2008	5.00	109.32	10.2699
12.00 %	2008	5.00	109.30	10.2734
12.00 %	2008	5.00	109.32	10.2699
12.00 %	2008	8.00	109.25	10.2821
12.00 %	2008	5.00	109.25	10.2821
12.00 %	2008	10.00	109.40	10.2560
12.00 %	2008	5.00	109.35	10.2647
12.00 %	2008	5.00	109.30	10.2734
12.00 %	2008	5.00	109.15	10.2996
12.00 %	2008	5.00	109.23	10.2856
12.00 %	2008	5.00	109.335	10.2673
12.00 %	2008	5.00	109.33	10.2682
12.00 %	2008	5.00	109.30	10.2734

12.00 %	2008	5.00	109.31	10.2717
12.00 %	2008	5.00	109.23	10.2856
12.00 %	2008	20.00	109.14	10.3014
12.00 %	2008	10.00	109.33	10.2682
12.00 %	2008	5.00	109.17	10.2961
12.00 %	2008	10.00	109.35	10.2647
12.00 %	2008	5.00	109.23	10.2856
12.00 %	2008	10.00	109.15	10.2996
12.00 %	2008	10.00	109.23	10.2856
12.00 %	2008	5.00	109.23	10.2856
12.00 %	2008	5.00	109.23	10.2856
12.00 %	2008	5.00	109.30	10.2734
12.00 %	2008	5.00	109.30	10.2734
12.00 %	2008	5.00	109.25	10.2821
12.00 %	2008	5.00	109.28	10.2769
12.00 %	2008	5.00	109.30	10.2734
12.00 %	2008	10.00	109.33	10.2682
12.00 %	2008	5.00	109.31	10.2717
12.00 %	2008	10.00	109.40	10.2560
12.25 %	2008	5.00	110.50	10.3479
12.25 %	2008	10.00	110.32	10.3783
12.25 %	2008	15.00	110.32	10.3783
12.25 %	2008	5.00	110.60	10.3310
12.25 %	2008	10.00	110.57	10.3361
12.25 %	2008	20.00	110.25	10.3902
12.25 %	2008	15.00	110.38	10.3682
12.25 %	2008	10.00	110.30	10.3817
11.99 %	2009	5.00	109.30	10.3754
11.99 %	2009	5.00	109.32	10.3722
11.99 %	2009	5.00	109.50	10.3428
11.99 %	2009	5.00	109.30	10.3754
11.99 %	2009	5.00	109.40	10.3591
11.99 %	2009	10.00	109.13	10.4032
11.99 %	2009	10.00	109.48	10.3460
11.99 %	2009	5.00	109.40	10.3591
11.99 %	2009	5.00	109.29	10.3771
11.99 %	2009	10.00	107.45	10.6812
11.99 %	2009	5.00	109.31	10.3738
11.99 %	2009	5.00	109.34	10.3689
11.99 %	2009	10.00	109.16	10.3983
11.99 %	2009	5.00	109.28	10.3787
11.99 %	2009	5.00	109.30	10.3754
11.99 %	2009	5.00	109.305	10.3746
11.99 %	2009	5.00	107.45	10.6812
11.99 %	2009	5.00	109.13	10.4032
11.99 %	2009	5.00	109.10	10.4081
11.99 %	2009	5.00	109.15	10.4000
11.99 %	2009	5.00	109.305	10.3746
11.99 %	2009	5.00	109.30	10.3754
11.99 %	2009	5.00	109.08	10.4114
11.99 %	2009	5.00	109.13	10.4032
11.99 %	2009	5.00	109.45	10.3509
11.99 %	2009	5.00	107.45	10.6812
11.99 %	2009	10.00	107.40	10.6896
11.99 %	2009	5.00	109.35	10.3673

11.99 %	2009	5.00	109.30	10.3754
11.99 %	2009	5.00	109.30	10.3754
11.99 %	2009	5.00	109.25	10.3836
11.99 %	2009	10.00	109.15	10.4000
11.99 %	2009	5.00	109.34	10.3689
11.99 %	2009	5.00	109.15	10.4000
11.99 %	2009	5.00	109.28	10.3787
11.99 %	2009	10.00	109.31	10.3738
11.99 %	2009	10.00	109.25	10.3836
7.00 %	2009	0.02	80.00	10.4480
12.29 %	2010	5.00	110.95	10.4714
12.29 %	2010	5.00	111.00	10.4637
12.29 %	2010	3.00	111.02	10.4607
12.32 %	2011	5.00	111.33	10.5339
12.32 %	2011	5.00	111.10	10.5674
12.32 %	2011	2.00	110.55	10.6479
12.32 %	2011	5.00	111.34	10.5324
12.32 %	2011	5.00	111.30	10.5383
12.32 %	2011	10.00	111.25	10.5455
12.32 %	2011	10.00	111.25	10.5455
12.32 %	2011	5.00	111.22	10.5499
12.32 %	2011	5.00	111.19	10.5543
12.32 %	2011	5.00	111.29	10.5397
12.32 %	2011	5.00	111.25	10.5455
12.32 %	2011	5.00	111.24	10.5470
12.32 %	2011	5.00	111.20	10.5528
12.32 %	2011	5.00	111.25	10.5455
12.32 %	2011	5.00	111.08	10.5703
12.32 %	2011	5.00	111.00	10.5820
12.32 %	2011	5.00	111.25	10.5455
12.32 %	2011	5.00	111.24	10.5470
12.32 %	2011	5.00	111.20	10.5528
12.32 %	2011	5.00	111.30	10.5383
12.32 %	2011	5.00	111.25	10.5455
12.32 %	2011	5.00	111.29	10.5397
12.32 %	2011	5.00	111.25	10.5455
12.32 %	2011	5.00	111.28	10.5412
12.32 %	2011	5.00	111.28	10.5412
12.32 %	2011	5.00	111.295	10.5390
12.32 %	2011	5.00	111.25	10.5455
12.32 %	2011	5.00	111.08	10.5703
12.40 %	2013	5.00	112.25	10.6561
12.40 %	2013	5.00	112.25	10.6561
12.40 %	2013	5.00	112.30	10.6496
12.40 %	2013	5.00	112.28	10.6522
11.83 %	2014	5.00	108.38	10.6807
11.83 %	2014	5.00	108.29	10.6923
11.83 %	2014	5.00	108.14	10.7116
11.83 %	2014	5.00	108.15	10.7104
11.83 %	2014	5.00	108.35	10.6846
11.83 %	2014	5.00	108.16	10.7091
11.83 %	2014	5.00	108.30	10.6910
11.83 %	2014	5.00	108.30	10.6910
11.83 %	2014	5.00	108.30	10.6910
11.83 %	2014	5.00	108.33	10.6872

11.83 %	2014	1.00	108.00	10.7297
11.83 %	2014	5.00	108.35	10.6846
11.83 %	2014	5.00	108.35	10.6846
11.83 %	2014	5.00	108.195	10.7046
11.83 %	2014	5.00	108.375	10.6814
11.83 %	2014	5.00	108.34	10.6859
11.83 %	2014	5.00	108.14	10.7116
11.83 %	2014	5.00	108.20	10.7039
11.83 %	2014	5.00	108.14	10.7116
11.83 %	2014	5.00	108.14	10.7116
11.83 %	2014	5.00	108.14	10.7116
11.83 %	2014	5.00	108.14	10.7116
11.83 %	2014	5.00	108.10	10.7168
11.83 %	2014	5.00	108.33	10.6872
11.83 %	2014	5.00	108.25	10.6975
11.83 %	2014	15.00	108.33	10.6872
11.83 %	2014	5.00	108.35	10.6846
11.83 %	2014	5.00	108.10	10.7168
11.83 %	2014	5.00	108.13	10.7130
11.83 %	2014	5.00	108.145	10.7110
11.83 %	2014	15.00	108.33	10.6872
11.83 %	2014	5.00	108.14	10.7116
11.83 %	2014	5.00	108.35	10.6846
11.83 %	2014	10.00	108.38	10.6807
11.83 %	2014	5.00	108.14	10.7116
11.83 %	2014	5.00	108.28	10.6936
11.83 %	2014	5.00	108.25	10.6975
11.83 %	2014	15.00	108.30	10.6910
11.50 %	2015	5.00	105.52	10.7496
11.50 %	2015	5.00	105.52	10.7496
11.50 %	2015	0.13	106.10	10.6746
12.30 %	2016	1.00	111.49	10.7807
12.60 %	2018	0.08	112.40	11.0155
12.60 %	2018	0.07	112.40	11.0155
12.60 %	2018	0.13	112.40	11.0155
12.60 %	2018	0.22	112.40	11.0155
12.60 %	2018	1.10	112.40	11.0155
12.60 %	2018	0.93	112.40	11.0155
12.60 %	2018	10.00	114.25	10.8040
Total		1933.098		
B. State Government Securities				
12.25% MAHARASHTRA SDL	2009	0.137	108.85	10.6964
12.25% MAHARASHTRA SDL	2009	0.045	108.85	10.6964
12.25% MAHARASHTRA SDL	2009	0.055	108.85	10.6964
12.25% MAHARASHTRA SDL	2009	0.643	108.85	10.6964
12.25% MAHARASHTRA SDL	2009	0.689	108.85	10.6964
Total		1.569		
C. Treasury Bills				
(i) 91 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
29/04/2000		9.00	99.5350	7.7296
06/05/2000		10.00	99.3488	8.2273
06/05/2000		8.00	99.3880	7.7290
06/05/2000		3.50	99.4076	7.4800
13/05/2000		5.00	99.2317	7.8285

13/05/2000	10.00	99.2026	8.1274
13/05/2000	25.00	99.2026	8.1274
Total	70.50		
(ii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
27/04/2000	3.00	99.5907	7.4799
25/05/2000	12.00	99.0233	7.4797
25/05/2000	3.00	98.9589	7.9781
22/06/2000	1.00	98.2107	8.7259
Total	19.00		
(iii) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
21/04/2000	27.00	99.7322	6.9815
05/05/2000	7.00	99.3711	8.2274
19/05/2000	5.00	99.0257	8.5270
19/05/2000	15.00	99.0878	7.9785
19/05/2000	15.00	99.0878	7.9785
01/06/2000	20.00	98.8015	8.0281
21/09/2000	4.00	96.0450	8.9755
19/10/2000	21.00	95.3881	9.0251
16/11/2000	5.00	94.7831	8.9842
27/12/2000	4.00	93.7127	9.2505
27/12/2000	20.88	93.9201	8.9256
08/02/2001	3.00	92.6509	9.4048
08/02/2001	2.00	92.7453	9.2745
22/02/2001	5.00	92.5147	9.1748
22/03/2001	5.00	91.8338	9.2746
05/04/2001	5.00	91.5757	9.2246
05/04/2001	25.00	91.5757	9.2246
05/04/2001	10.00	91.5507	9.2545
05/04/2001	3.50	91.6174	9.1748
05/04/2001	25.00	91.5757	9.2246
05/04/2001	5.00	91.5173	9.2945
05/04/2001	10.00	91.5673	9.2347
05/04/2001	10.00	91.5757	9.2246
05/04/2001	40.00	91.5757	9.2246
05/04/2001	15.00	91.5423	9.2646
05/04/2001	5.00	91.6591	9.1250
05/04/2001	20.00	91.5757	9.2246
Total	332.38		

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	30.00	100.60	5.00	3
11.64 % 2000	20.00	100.65	0.75	1
11.64 % 2000	30.00	100.65	3.50	1
11.64 % 2000	100.00	100.50	5.65	3
11.64 % 2000	75.00	100.50	2.60	1
11.64 % 2000	15.00	100.60	5.00	3

11.40 %	2000	100.00	100.87	5.00	3
11.40 %	2000	98.00	100.90	5.00	3
11.40 %	2000	40.00	100.81	3.50	1
11.40 %	2000	25.00	100.87	4.00	3
11.40 %	2000	30.00	100.85	5.15	3
11.40 %	2000	30.00	100.85	5.15	3
11.40 %	2000	30.00	100.85	5.15	3
11.40 %	2000	30.00	100.83	5.10	3
11.40 %	2000	30.00	100.85	5.15	3
11.40 %	2000	35.00	100.81	4.50	3
11.40 %	2000	20.00	100.83	5.10	3
11.40 %	2000	10.00	100.81	3.25	1
11.40 %	2000	30.00	100.85	5.15	3
11.40 %	2000	30.00	100.85	5.15	3
11.40 %	2000	30.00	100.85	5.15	3
11.40 %	2000	30.00	100.85	5.15	3
11.40 %	2000	30.00	100.85	5.15	3
11.40 %	2000	30.00	100.85	5.15	3
11.40 %	2000	30.00	100.85	5.15	3
11.55 %	2001	100.00	102.00	5.10	3
11.55 %	2001	50.00	102.15	4.50	3
11.55 %	2001	30.00	102.15	5.15	3
11.75 %	2001	50.00	102.72	5.00	3
11.75 %	2001	15.00	102.75	4.50	3
11.75 %	2001	50.00	102.72	5.50	3
11.15 %	2002	30.00	102.95	3.50	1
11.15 %	2002	40.00	103.00	4.50	3
11.55 %	2002(I)	10.00	103.90	5.05	3
12.50 %	2004	25.00	108.27	3.75	1
12.50 %	2004	25.00	108.27	4.75	3
11.98 %	2004	50.00	107.20	5.15	3
11.98 %	2004	50.00	107.20	5.15	3
11.75 %	2006	10.00	107.25	3.00	1
11.90 %	2007	5.00	108.40	3.00	1
12.00 %	2008	25.00	109.25	2.35	1
12.00 %	2008	10.00	109.25	4.25	1
11.99 %	2009	75.00	109.25	5.00	3
11.99 %	2009	30.00	109.30	4.50	3
12.29 %	2010	50.00	111.05	5.00	3
12.32 %	2011	75.00	111.25	5.00	3
Total		1763.00			
B. Treasury Bills		NIL			

* Relate to the first leg of Repos
YTM(indicative) will depend upon assumed rate of inflation
Date : 07 April 2000