

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 18 April 2000

April 19, 2000

Nomenclature		Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 nominal	YTM % Indicative

I. Outright Transactions				
A.Government of India Dated Securities				
12.14 %	2000	25.00	100.27	9.4765
12.14 %	2000	10.00	100.28	9.3889
12.14 %	2000	10.00	100.315	9.0827
Zero Coupon Bond	2000 (III SER)	20.00	98.035	8.5843
Zero Coupon Bond	2000 (III SER)	20.00	98.047	8.5262
Zero Coupon Bond	2000 (II SER)	5.00	97.719	8.5691
11.40 %	2000	5.00	100.85	9.3863
11.40 %	2000	10.00	100.88	9.3171
11.40 %	2000	10.00	100.87	9.3402
11.40 %	2000	20.00	100.88	9.3171
11.40 %	2000	20.00	100.87	9.3402
11.40 %	2000	30.00	100.88	9.3171
11.40 %	2000	20.00	100.88	9.3171
11.40 %	2000	10.00	100.86	9.3632
11.40 %	2000	5.00	100.85	9.3863
13.85 %	2001	0.50	103.78	9.5139
11.55 %	2001	5.00	102.265	9.4884
11.55 %	2001	5.00	102.27	9.4840
11.55 %	2001	10.00	102.26	9.4928
11.55 %	2001	5.00	102.26	9.4928
11.55 %	2001	10.00	102.27	9.4840
10.85 %	2001	5.00	101.61	9.4594
10.85 %	2001	15.00	101.57	9.4929
10.85 %	2001	20.00	101.575	9.4887
10.85 %	2001	25.00	101.57	9.4929
10.85 %	2001	10.00	101.57	9.4929
11.75 %	2001	5.00	102.81	9.4656
11.75 %	2001	5.00	102.80	9.4735
11.75 %	2001	10.00	102.775	9.4932
11.75 %	2001	10.00	102.81	9.4656
11.75 %	2001	5.00	102.81	9.4656
11.75 %	2001	5.00	102.775	9.4932
11.75 %	2001	10.00	102.77	9.4971
11.75 %	2001	5.00	102.775	9.4932
11.75 %	2001	10.00	102.81	9.4656
11.47 %	2001	5.00	102.81	9.5589
11.47 %	2001	10.00	102.81	9.5589
11.47 %	2001	9.00	102.81	9.5589
11.47 %	2001	10.00	102.81	9.5589

12.69 %	2002	5.00	105.49	9.6793
11.68 %	2002	10.00	104.17	9.6002
11.68 %	2002	5.00	104.15	9.6098
11.68 %	2002	5.00	104.17	9.6002
11.68 %	2002	5.00	104.20	9.5858
11.15 %	2002	10.00	103.19	9.6007
11.15 %	2002	5.00	103.23	9.5819
11.15 %	2002	5.00	103.23	9.5819
11.15 %	2002	5.00	103.22	9.5866
11.15 %	2002	15.00	103.19	9.6007
11.15 %	2002	20.00	103.22	9.5866
11.15 %	2002	5.00	103.21	9.5913
11.15 %	2002	5.00	103.23	9.5819
11.55 %	2002(I)	25.00	104.24	9.6435
12.50 %	2004	10.00	108.60	9.8052
12.50 %	2004	10.00	108.565	9.8156
12.50 %	2004	5.00	108.60	9.8052
12.50 %	2004	5.00	108.58	9.8112
12.50 %	2004	5.00	108.59	9.8082
12.50 %	2004	5.00	108.60	9.8052
12.50 %	2004	5.00	108.55	9.8201
12.50 %	2004	5.00	108.61	9.8023
12.50 %	2004	5.00	108.60	9.8052
12.50 %	2004	5.00	108.60	9.8052
12.50 %	2004	5.00	108.55	9.8201
12.50 %	2004	5.00	108.565	9.8156
12.50 %	2004	5.00	108.58	9.8112
12.50 %	2004	5.00	108.62	9.7993
11.50 %	2004	5.00	105.57	9.7993
11.50 %	2004	5.00	105.60	9.7905
11.98 %	2004	10.00	107.53	9.8199
11.98 %	2004	5.00	107.53	9.8199
11.98 %	2004	5.00	107.56	9.8117
11.98 %	2004	5.00	107.55	9.8144
11.98 %	2004	10.00	107.55	9.8144
11.98 %	2004	5.00	107.58	9.8063
11.98 %	2004	5.00	107.53	9.8199
11.98 %	2004	10.00	107.56	9.8117
11.98 %	2004	5.00	107.53	9.8199
11.98 %	2004	5.00	107.53	9.8199
11.98 %	2004	5.00	107.53	9.8199
11.98 %	2004	5.00	107.54	9.8172
11.19 %	2005	5.00	105.175	9.9068
11.19 %	2005	5.00	105.20	9.9008
11.19 %	2005	5.00	105.19	9.9032
11.19 %	2005	25.00	105.18	9.9056
11.19 %	2005	5.00	105.18	9.9056
11.19 %	2005	5.00	105.22	9.8961
11.19 %	2005	5.00	105.22	9.8961
11.68 %	2006	5.00	107.365	10.0116
11.68 %	2006	5.00	107.30	10.0257
11.68 %	2006	5.00	107.30	10.0257
11.68 %	2006	5.00	107.32	10.0214
11.68 %	2006	5.00	107.35	10.0149
11.68 %	2006	5.00	107.38	10.0084
11.68 %	2006	10.00	107.425	9.9987
11.68 %	2006	5.00	107.36	10.0127

11.75 %	2006	5.00	107.70	10.0104
11.75 %	2006	10.00	107.65	10.0212
11.75 %	2006	5.00	107.71	10.0083
11.75 %	2006	5.00	107.75	9.9997
11.75 %	2006	5.00	107.69	10.0126
11.75 %	2006	5.00	107.74	10.0018
11.75 %	2006	5.00	107.68	10.0147
11.90 %	2007	10.00	109.00	10.0910
11.90 %	2007	10.00	109.01	10.0891
11.90 %	2007	5.00	108.97	10.0966
11.90 %	2007	5.00	108.88	10.1137
11.90 %	2007	5.00	109.00	10.0910
11.90 %	2007	10.00	109.00	10.0910
9.50 %	2008	3.00	95.95	10.2596
12.00 %	2008	5.00	109.70	10.2009
12.00 %	2008	5.00	109.70	10.2009
12.00 %	2008	5.00	109.70	10.2009
12.00 %	2008	10.00	109.73	10.1956
12.00 %	2008	5.00	109.76	10.1904
12.00 %	2008	5.00	109.70	10.2009
12.00 %	2008	5.00	109.735	10.1948
12.00 %	2008	5.00	109.72	10.1974
12.00 %	2008	5.00	109.73	10.1956
12.00 %	2008	5.00	109.72	10.1974
12.00 %	2008	5.00	109.78	10.1869
12.00 %	2008	5.00	109.72	10.1974
12.00 %	2008	5.00	109.70	10.2009
12.00 %	2008	5.00	109.73	10.1956
12.00 %	2008	15.00	109.66	10.2078
12.00 %	2008	5.00	109.70	10.2009
12.00 %	2008	10.00	109.70	10.2009
12.00 %	2008	5.00	109.78	10.1869
12.00 %	2008	5.00	109.80	10.1835
12.00 %	2008	5.00	109.70	10.2009
12.00 %	2008	5.00	109.70	10.2009
12.00 %	2008	5.00	109.82	10.1800
12.00 %	2008	10.00	109.78	10.1869
12.00 %	2008	5.00	109.66	10.2078
12.00 %	2008	5.00	109.70	10.2009
12.00 %	2008	5.00	109.70	10.2009
12.00 %	2008	5.00	109.65	10.2096
12.00 %	2008	10.00	109.69	10.2026
12.00 %	2008	5.00	109.70	10.2009
12.00 %	2008	5.00	109.705	10.2000
12.00 %	2008	5.00	109.73	10.1956
12.00 %	2008	5.00	109.70	10.2009
12.00 %	2008	5.00	109.82	10.1800
12.00 %	2008	10.00	109.745	10.1930
12.00 %	2008	5.00	109.72	10.1974
12.00 %	2008	10.00	109.70	10.2009
11.99 %	2009	5.00	109.91	10.2714
11.99 %	2009	5.00	110.08	10.2438
11.99 %	2009	10.00	109.90	10.2730
11.99 %	2009	5.00	109.90	10.2730
11.99 %	2009	5.00	109.90	10.2730
11.99 %	2009	10.00	109.99	10.2584
11.99 %	2009	10.00	110.00	10.2568

11.99 %	2009	5.00	109.89	10.2746
11.99 %	2009	5.00	109.87	10.2779
11.99 %	2009	5.00	109.90	10.2730
11.99 %	2009	5.00	109.85	10.2811
11.99 %	2009	10.00	110.00	10.2568
11.99 %	2009	5.00	109.95	10.2649
11.99 %	2009	5.00	109.90	10.2730
11.99 %	2009	5.00	110.04	10.2503
11.99 %	2009	10.00	109.90	10.2730
11.99 %	2009	5.00	109.85	10.2811
11.99 %	2009	5.00	109.98	10.2600
11.99 %	2009	5.00	109.93	10.2681
11.99 %	2009	10.00	109.90	10.2730
11.99 %	2009	10.00	110.00	10.2568
11.99 %	2009	5.00	109.90	10.2730
11.99 %	2009	5.00	109.95	10.2649
11.99 %	2009	5.00	109.95	10.2649
11.99 %	2009	5.00	109.91	10.2714
11.99 %	2009	5.00	109.94	10.2665
11.50 %	2009	4.35	107.20	10.2588
11.50 %	2009	0.50	107.00	10.2916
12.29 %	2010	50.00	112.25	10.2693
12.29 %	2010	10.00	112.15	10.2845
12.29 %	2010	10.00	112.12	10.2891
12.29 %	2010	10.00	112.11	10.2906
12.29 %	2010	10.00	111.90	10.3225
12.29 %	2010	5.00	111.90	10.3225
12.29 %	2010	5.00	111.88	10.3256
12.29 %	2010	10.00	111.90	10.3225
12.29 %	2010	10.00	111.90	10.3225
12.29 %	2010	5.00	111.90	10.3225
11.50 %	2010	5.00	107.40	10.3024
12.32 %	2011	5.00	112.18	10.4079
12.32 %	2011	5.00	111.95	10.4411
12.32 %	2011	15.00	112.05	10.4266
12.32 %	2011	5.00	111.98	10.4367
12.32 %	2011	5.00	111.95	10.4411
12.32 %	2011	5.00	112.00	10.4339
12.32 %	2011	5.00	112.18	10.4079
12.32 %	2011	5.00	111.95	10.4411
12.32 %	2011	5.00	111.90	10.4483
12.32 %	2011	5.00	111.95	10.4411
12.32 %	2011	10.00	112.11	10.4180
12.32 %	2011	5.00	111.95	10.4411
12.32 %	2011	10.00	112.10	10.4194
12.32 %	2011	5.00	112.08	10.4223
12.32 %	2011	5.00	112.00	10.4339
12.32 %	2011	5.00	111.99	10.4353
12.32 %	2011	5.00	112.09	10.4209
12.32 %	2011	5.00	111.95	10.4411
12.32 %	2011	5.00	112.12	10.4165
12.32 %	2011	10.00	111.92	10.4454
12.32 %	2011	5.00	112.00	10.4339
12.32 %	2011	10.00	112.20	10.4050
12.32 %	2011	5.00	112.15	10.4122
12.32 %	2011	5.00	112.10	10.4194
12.32 %	2011	5.00	112.00	10.4339

12.32 %	2011	10.00	111.95	10.4411
12.32 %	2011	5.00	112.05	10.4266
12.32 %	2011	5.00	112.05	10.4266
12.32 %	2011	2.00	112.15	10.4122
12.32 %	2011	5.00	111.93	10.4440
12.40 %	2013	5.00	112.84	10.5773
12.40 %	2013	5.00	112.95	10.5631
12.40 %	2013	5.00	112.84	10.5773
12.40 %	2013	5.00	112.80	10.5824
12.40 %	2013	10.00	112.80	10.5824
12.40 %	2013	5.00	112.89	10.5708
12.40 %	2013	5.00	112.85	10.5760
12.40 %	2013	5.00	112.90	10.5695
12.40 %	2013	5.00	112.90	10.5695
12.40 %	2013	5.00	112.85	10.5760
12.40 %	2013	5.00	112.87	10.5734
12.40 %	2013	5.00	112.94	10.5643
10.50 %	2014	1.00	99.34	10.5889
10.50 %	2014	0.50	99.35	10.5875
11.83 %	2014	5.00	108.95	10.6075
11.83 %	2014	5.00	109.02	10.5985
11.83 %	2014	5.00	109.00	10.6011
11.83 %	2014	5.00	109.03	10.5973
11.83 %	2014	5.00	109.02	10.5985
11.83 %	2014	5.00	109.05	10.5947
11.83 %	2014	5.00	109.00	10.6011
11.83 %	2014	5.00	108.90	10.6139
11.83 %	2014	5.00	108.95	10.6075
11.83 %	2014	5.00	109.01	10.5998
11.83 %	2014	5.00	109.05	10.5947
11.83 %	2014	10.00	108.95	10.6075
11.83 %	2014	5.00	109.02	10.5985
11.83 %	2014	5.00	109.05	10.5947
11.83 %	2014	10.00	109.03	10.5973
11.83 %	2014	5.00	108.97	10.6049
11.83 %	2014	5.00	108.98	10.6037
11.83 %	2014	10.00	108.95	10.6075
11.83 %	2014	5.00	108.90	10.6139
11.83 %	2014	5.00	108.90	10.6139
11.83 %	2014	5.00	108.93	10.6100
11.83 %	2014	5.00	109.04	10.5960
11.83 %	2014	5.00	109.00	10.6011
11.83 %	2014	5.00	109.03	10.5973
11.83 %	2014	5.00	108.97	10.6049
11.83 %	2014	5.00	108.90	10.6139
11.83 %	2014	5.00	108.99	10.6024
11.83 %	2014	5.00	108.94	10.6088
11.83 %	2014	5.00	108.93	10.6100
11.83 %	2014	10.00	108.95	10.6075
11.83 %	2014	10.00	108.91	10.6126
11.83 %	2014	5.00	109.08	10.5909
11.83 %	2014	5.00	109.05	10.5947
11.83 %	2014	5.00	109.00	10.6011
11.83 %	2014	5.00	108.94	10.6088
11.83 %	2014	5.00	108.95	10.6075
11.83 %	2014	5.00	108.92	10.6113
11.83 %	2014	5.00	109.00	10.6011

11.83 %	2014	5.00	108.97	10.6049
11.50 %	2015	5.00	106.50	10.6233
11.50 %	2015	5.00	106.50	10.6233
11.50 %	2015	1.00	106.30	10.6489
11.50 %	2015	4.50	106.41	10.6348
Total		1911.35		

B. State Government Securities

13.05% MAHARASHTRA SDL	2007	2.50	113.90	10.2282
13.05% TAMILNADU LOAN	2007	0.85	113.90	10.2282
13.05 % GUJARAT SDL	2007	0.15	113.90	10.2282
11.50% TAMIL NADU	2009	0.10	106.40	10.4026
11.50% BIHAR S.D.	2010	5.00	105.70	10.5707
Total		8.60		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)			
24/04/2000	5.00	99.8892	6.7293
01/05/2000	10.00	99.7779	6.2326
01/05/2000	7.00	99.7584	6.7812
Total	22.00		

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)			
27/05/2000	5.00	99.1262	8.2274

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)			
20/07/2000	2.00	97.8192	8.7259
31/08/2000	5.00	96.7728	8.9256
31/08/2000	5.00	96.9694	8.4268
Total	12.00		

(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)			
11/01/2001	15.00	93.7046	9.1249
11/01/2001	15.00	93.7046	9.1249
08/03/2001	5.00	92.4121	9.2246
05/04/2001	15.00	91.8100	9.2247
Total	50.00		

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

11.47 %	2001	20.00	102.80	6.80	6
11.15 %	2002	45.00	103.20	6.50	6
Total		65.00			

B. Treasury Bills

NIL

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 18 April 2000