

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 20 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			
12.14 % 2000	68.00	100.29	9.1689
11.64 % 2000	5.00	100.56	9.3369
11.64 % 2000	25.00	100.56	9.3369
11.64 % 2000	25.00	100.56	9.3369
11.40 % 2000	20.00	100.84	9.3825
11.40 % 2000	15.00	100.85	9.3592
11.40 % 2000	5.00	100.85	9.3592
11.40 % 2000	50.00	100.84	9.3825
11.40 % 2000	15.00	100.85	9.3592
13.85 % 2001	0.80	103.77	9.4996
10.85 % 2001	5.00	101.60	9.4621
10.85 % 2001	10.00	101.60	9.4621
11.75 % 2001	5.00	102.79	9.4723
11.75 % 2001	5.00	102.79	9.4723
11.75 % 2001	10.00	102.79	9.4723
11.75 % 2001	5.00	102.80	9.4644
11.75 % 2001	5.00	102.81	9.4565
11.75 % 2001	10.00	102.79	9.4723
11.75 % 2001	5.00	102.78	9.4802
11.75 % 2001	10.00	102.81	9.4565
11.75 % 2001	5.00	102.79	9.4723
11.75 % 2001	10.00	102.80	9.4644
11.75 % 2001	5.00	102.815	9.4525
11.75 % 2001	5.00	102.79	9.4723
11.47 % 2001	5.00	102.84	9.5336
11.47 % 2001	10.00	102.84	9.5336
11.47 % 2001	25.00	102.84	9.5336
11.47 % 2001	8.00	102.84	9.5336
12.69 % 2002	5.00	105.58	9.6253
5.75 % 2002	12.315	92.25	9.6787
11.68 % 2002	15.00	104.22	9.5716
11.15 % 2002	5.00	103.24	9.5736
11.15 % 2002	5.00	103.24	9.5736
11.15 % 2002	5.00	103.24	9.5736
11.15 % 2002	5.00	103.24	9.5736
11.15 % 2002	5.00	103.24	9.5736
11.15 % 2002	10.00	103.24	9.5736
11.15 % 2002	5.00	103.24	9.5736
11.15 % 2002	10.00	103.24	9.5736
11.15 % 2002	5.00	103.25	9.5689

6.50 %	2002	10.00	93.20	9.6371
6.50 %	2002	5.00	93.22	9.6275
6.50 %	2002	10.00	93.20	9.6371
11.55 %	2002(I)	10.00	104.26	9.6317
11.55 %	2002(I)	25.00	104.26	9.6317
11.55 %	2002(I)	25.00	104.26	9.6317
11.55 %	2002(I)	44.00	104.28	9.6230
11.55 %	2002(I)	50.00	104.26	9.6317
11.10 %	2003	5.00	103.56	9.6861
11.10 %	2003	5.00	103.56	9.6861
11.10 %	2003	10.00	103.58	9.6784
11.10 %	2003	5.00	103.60	9.6706
11.10 %	2003	5.00	103.60	9.6706
11.83 %	2003	10.00	105.80	9.6896
11.83 %	2003	5.00	105.82	9.6826
11.83 %	2003	10.00	105.80	9.6896
11.83 %	2003	10.00	105.80	9.6896
11.83 %	2003	10.00	105.80	9.6896
11.83 %	2003	15.00	105.80	9.6896
11.83 %	2003	15.00	105.80	9.6896
11.83 %	2003	10.00	105.80	9.6896
11.83 %	2003	10.00	105.80	9.6896
11.83 %	2003	5.00	105.80	9.6896
11.83 %	2003	50.00	105.80	9.6896
11.83 %	2003	15.00	105.80	9.6896
11.83 %	2003	25.00	105.80	9.6896
11.83 %	2003	50.00	105.80	9.6896
11.83 %	2003	10.00	105.82	9.6826
11.83 %	2003	10.00	105.82	9.6826
12.50 %	2004	5.00	108.66	9.7841
12.50 %	2004	5.00	108.66	9.7841
12.50 %	2004	5.00	108.66	9.7841
12.50 %	2004	5.00	108.65	9.7871
12.50 %	2004	5.00	108.655	9.7856
11.98 %	2004	10.00	107.40	9.8531
11.98 %	2004	5.00	107.605	9.7971
11.98 %	2004	10.00	107.615	9.7943
11.98 %	2004	10.00	107.605	9.7971
11.98 %	2004	10.00	107.615	9.7943
11.98 %	2004	5.00	107.615	9.7943
11.98 %	2004	5.00	107.615	9.7943
11.98 %	2004	10.00	107.605	9.7971
11.98 %	2004	5.00	107.615	9.7943
11.98 %	2004	5.00	107.61	9.7957
11.98 %	2004	5.00	107.61	9.7957
11.98 %	2004	5.00	107.62	9.7930
11.98 %	2004	5.00	107.62	9.7930
11.98 %	2004	10.00	107.62	9.7930
11.98 %	2004	5.00	107.61	9.7957
11.98 %	2004	5.00	107.61	9.7957
11.98 %	2004	5.00	107.61	9.7957
11.98 %	2004	5.00	107.61	9.7957
11.98 %	2004	10.00	107.62	9.7930
11.25 %	2005	5.00	105.37	9.8857
11.19 %	2005	5.00	105.27	9.8831

11.19 %	2005	5.00	105.27	9.8831
11.19 %	2005	5.00	105.28	9.8807
11.19 %	2005	5.00	105.27	9.8831
11.19 %	2005	10.00	105.28	9.8807
11.19 %	2005	5.00	105.25	9.8878
11.19 %	2005	5.00	105.26	9.8854
11.19 %	2005	10.00	105.26	9.8854
11.19 %	2005	5.00	105.26	9.8854
11.19 %	2005	5.00	105.26	9.8854
11.68 %	2006	5.00	107.53	9.9746
11.68 %	2006	5.00	107.54	9.9724
11.68 %	2006	5.00	107.54	9.9724
11.68 %	2006	5.00	107.54	9.9724
11.68 %	2006	5.00	107.54	9.9724
11.68 %	2006	5.00	107.53	9.9746
11.68 %	2006	10.00	107.53	9.9746
11.68 %	2006	5.00	107.54	9.9724
11.68 %	2006	5.00	107.55	9.9703
11.68 %	2006	5.00	107.55	9.9703
11.68 %	2006	5.00	107.55	9.9703
11.68 %	2006	5.00	107.55	9.9703
11.68 %	2006	5.00	107.55	9.9703
11.68 %	2006	5.00	107.55	9.9703
11.68 %	2006	5.00	107.52	9.9767
11.68 %	2006	5.00	107.52	9.9767
11.68 %	2006	5.00	107.48	9.9854
11.68 %	2006	5.00	107.55	9.9703
11.75 %	2006	5.00	107.83	9.9810
11.75 %	2006	5.00	107.835	9.9799
11.75 %	2006	5.00	107.84	9.9788
11.75 %	2006	5.00	107.83	9.9810
11.75 %	2006	5.00	107.82	9.9831
11.75 %	2006	5.00	107.83	9.9810
11.75 %	2006	15.00	107.82	9.9831
11.75 %	2006	5.00	107.82	9.9831
11.75 %	2006	5.00	107.83	9.9810
11.75 %	2006	5.00	107.84	9.9788
11.75 %	2006	5.00	107.82	9.9831
11.90 %	2007	5.00	109.08	10.0751
11.90 %	2007	5.00	109.08	10.0751
11.90 %	2007	5.00	109.08	10.0751
11.90 %	2007	5.00	109.09	10.0732
11.90 %	2007	5.00	109.08	10.0751
9.50 %	2008	1.00	96.60	10.1344
12.00 %	2008	5.00	109.82	10.1795
12.00 %	2008	5.00	109.80	10.1829
12.00 %	2008	5.00	109.84	10.1760
12.00 %	2008	5.00	109.81	10.1812
12.00 %	2008	5.00	109.80	10.1829
12.00 %	2008	5.00	109.865	10.1716
12.00 %	2008	5.00	109.82	10.1795
12.00 %	2008	5.00	109.84	10.1760
12.00 %	2008	5.00	109.84	10.1760
12.00 %	2008	5.00	109.84	10.1760
12.00 %	2008	10.00	109.87	10.1708
12.00 %	2008	5.00	109.84	10.1760

12.00 %	2008	5.00	109.84	10.1760
12.00 %	2008	5.00	109.85	10.1742
12.00 %	2008	5.00	109.85	10.1742
12.00 %	2008	5.00	109.80	10.1829
12.00 %	2008	5.00	109.80	10.1829
12.00 %	2008	5.00	109.76	10.1899
12.25 %	2008	19.75	111.16	10.2306
12.25 %	2008	5.00	111.14	10.2339
12.25 %	2008	5.00	111.12	10.2373
12.25 %	2008	5.00	111.15	10.2323
12.25 %	2008	10.00	111.16	10.2306
11.99 %	2009	5.00	109.96	10.2624
11.99 %	2009	5.00	109.98	10.2592
11.99 %	2009	5.00	109.98	10.2592
11.99 %	2009	5.00	110.00	10.2559
11.99 %	2009	5.00	109.96	10.2624
11.99 %	2009	5.00	109.96	10.2624
11.99 %	2009	5.00	109.96	10.2624
11.99 %	2009	5.00	109.95	10.2640
11.99 %	2009	10.00	109.99	10.2575
11.99 %	2009	5.00	109.96	10.2624
7.00 %	2009	0.30	82.00	10.0646
12.29 %	2010	0.18	112.32	10.2581
12.29 %	2010	0.50	112.10	10.2915
12.29 %	2010	10.00	112.00	10.3067
12.29 %	2010	0.30	112.40	10.2459
12.29 %	2010	10.00	112.02	10.3036
12.32 %	2011	1.00	111.55	10.4986
12.32 %	2011	5.00	112.00	10.4333
12.32 %	2011	5.00	112.01	10.4319
12.32 %	2011	10.00	112.04	10.4276
12.32 %	2011	5.00	112.02	10.4304
12.32 %	2011	5.00	112.00 ⁵	10.4326
12.32 %	2011	5.00	112.00	10.4333
12.32 %	2011	5.00	112.01	10.4319
12.32 %	2011	10.00	112.01	10.4319
12.32 %	2011	5.00	112.01	10.4319
12.32 %	2011	10.00	111.98	10.4362
12.32 %	2011	15.00	112.00	10.4333
12.32 %	2011	5.00	112.00	10.4333
12.32 %	2011	10.00	111.97	10.4377
12.32 %	2011	5.00	112.00	10.4333
12.32 %	2011	5.00	112.01	10.4319
12.32 %	2011	5.00	111.97	10.4377
12.32 %	2011	5.00	112.00	10.4333
12.32 %	2011	5.00	112.05	10.4261
12.32 %	2011	5.00	112.00	10.4333
12.32 %	2011	5.00	112.00	10.4333
12.32 %	2011	5.00	112.03	10.4290
12.32 %	2011	5.00	111.98	10.4362
8.00 %	2011	2.50	85.45	10.2314
10.25 %	2012	0.50	99.30	10.3493
12.40 %	2013	10.00	113.00	10.5562
12.40 %	2013	0.01	113.25	10.5240
12.40 %	2013	5.00	112.94	10.5639

12.40 %	2013	5.00	112.95	10.5626
12.40 %	2013	5.00	112.95	10.5626
12.40 %	2013	5.00	112.95	10.5626
12.40 %	2013	5.00	112.88	10.5717
10.50 %	2014	1.00	99.35	10.5877
10.50 %	2014	1.00	99.70	10.5399
11.83 %	2014	10.00	108.85	10.6202
11.83 %	2014	2.00	109.05	10.5947
11.83 %	2014	5.00	109.02	10.5985
11.83 %	2014	5.00	109.03	10.5972
11.83 %	2014	10.00	109.02	10.5985
11.83 %	2014	5.00	109.01	10.5998
11.83 %	2014	5.00	109.03	10.5972
11.83 %	2014	5.00	109.03	10.5972
11.83 %	2014	5.00	109.03	10.5972
11.83 %	2014	5.00	109.01	10.5998
11.83 %	2014	5.00	108.975	10.6043
11.83 %	2014	5.00	109.00	10.6011
11.83 %	2014	5.00	108.98	10.6036
11.83 %	2014	5.00	108.97	10.6049
11.83 %	2014	1.00	109.22	10.5730
11.83 %	2014	5.00	109.07	10.5921
11.83 %	2014	5.00	109.00	10.6011
11.83 %	2014	5.00	109.05	10.5947
11.83 %	2014	5.00	108.99	10.6023
11.83 %	2014	5.00	109.05	10.5947
11.83 %	2014	5.00	109.02	10.5985
11.83 %	2014	5.00	109.05	10.5947
11.83 %	2014	5.00	109.04	10.5960
11.83 %	2014	5.00	109.04	10.5960
11.83 %	2014	5.00	109.02	10.5985
11.83 %	2014	10.00	109.03	10.5972
11.83 %	2014	5.00	108.975	10.6043
11.83 %	2014	5.00	109.10	10.5883
11.83 %	2014	5.00	109.015	10.5992
11.83 %	2014	20.00	108.98	10.6036
11.83 %	2014	5.00	108.99	10.6023
11.83 %	2014	10.00	109.00	10.6011
11.83 %	2014	5.00	109.10	10.5883
11.50 %	2015	0.16	106.90	10.5722
12.30 %	2016	5.00	112.48	10.6607
12.30 %	2016	5.00	112.48	10.6607
12.30 %	2016	10.00	112.51	10.6571
12.30 %	2016	10.00	112.485	10.6601
12.30 %	2016	10.00	112.47	10.6619
12.30 %	2016	10.00	112.47	10.6619
12.30 %	2016	5.00	112.46	10.6631
12.30 %	2016	10.00	112.48	10.6607
12.30 %	2016	5.00	112.49	10.6595
12.30 %	2016	5.00	112.46	10.6631
12.30 %	2016	5.00	112.52	10.6559
12.60 %	2018	10.00	115.18	10.6995
12.60 %	2018	0.29	115.60	10.6528
12.60 %	2018	0.31	115.60	10.6528
12.60 %	2018	0.02	115.90	10.6196

Total	2009.935		
B. State Government Securities			
11.00% UTTAR PRADESH S.D. 2001	0.02	100.00	10.9765
11.00% UTTAR PRADESH S.D. 2002	0.01	100.00	10.9834
11.08% KARNATAKA G.S. 2010	0.10	104.00	10.4112
11% AP SDL 2010	0.21	103.00	10.5030
11% AP SDL 2010	0.22	103.00	10.5030
Total	0.56		
C. Treasury Bills			
(i) 14 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
24/04/2000	6.00	99.9288	6.4838
24/04/2000	2.00	99.9343	5.9826
01/05/2000	50.00	99.8093	6.3225
Total	58.00		
(ii) 91 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
27/05/2000	50.00	99.2205	7.7288
27/05/2000	5.00	99.2455	7.4791
05/06/2000	15.00	99.0327	7.7291
10/06/2000	2.00	98.8877	8.0281
10/06/2000	8.00	98.9287	7.7289
17/06/2000	5.00	98.6983	8.2770
17/06/2000	15.00	98.6983	8.2770
17/06/2000	15.00	98.6983	8.2770
Total	115.00		
(iii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
22/06/2000	5.00	98.5792	8.3274
22/06/2000	5.00	98.5792	8.3274
22/06/2000	10.00	98.5792	8.3274
20/07/2000	5.00	97.9368	8.4267
Total	25.00		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
19/05/2000	12.50	99.4076	7.4800
01/06/2000	20.00	99.1161	7.7288
15/06/2000	25.00	98.7501	8.2272
16/11/2000	16.00	94.9989	9.1249
11/01/2001	10.00	93.7294	9.1549
Total	83.50		
II. REPO Transactions *			
(Other than with RBI)			

Nomenclature	Amount	Price *	Repo Rate	Repo
	(Face Value)	Per Rs.100	(%pa)	Period
(1)	(in Rs.Crore)	Nominal	(4)	(Days)
(1)	(2)	(3)	(4)	(5)
A. Government of India Dated Securities				
12.14 % 2000	50.00	100.25	6.50	4
12.14 % 2000	16.00	100.28	6.25	4
11.64 % 2000	50.00	100.55	6.85	5
11.64 % 2000	50.00	100.55	6.80	4
11.40 % 2000	20.00	100.86	6.50	4

11.40 %	2000	40.00	100.83	6.70	4
11.40 %	2000	15.00	100.85	5.50	2
11.40 %	2000	50.00	100.86	5.60	2
11.40 %	2000	30.00	100.85	6.50	4
11.40 %	2000	30.00	100.85	6.50	4
11.40 %	2000	30.00	100.85	6.50	4
11.40 %	2000	40.00	100.86	6.50	4
11.40 %	2000	50.00	100.85	6.25	4
11.40 %	2000	30.00	100.85	5.55	2
11.40 %	2000	40.00	100.85	5.85	2
11.40 %	2000	35.00	100.85	6.15	4
11.40 %	2000	25.00	100.85	5.25	2
11.55 %	2001	10.00	102.25	5.50	2
11.55 %	2001	70.00	102.25	7.90	30
11.75 %	2001	15.00	102.75	6.20	4
11.75 %	2001	150.00	102.75	6.60	4
11.75 %	2001	50.00	102.75	6.60	4
11.75 %	2001	5.00	102.80	5.50	2
11.47 %	2001	25.00	102.80	5.55	2
11.47 %	2001	25.00	102.80	5.55	2
11.47 %	2001	20.00	102.80	5.55	2
11.55 %	2002(I)	30.00	104.26	6.70	4
11.55 %	2002(I)	35.00	104.35	5.25	2
11.10 %	2003	22.00	103.55	5.50	2
11.83 %	2003	25.00	105.80	6.00	2
12.50 %	2004	25.00	108.65	6.00	2
12.50 %	2004	45.00	108.60	5.35	2
12.50 %	2004	145.00	108.65	5.25	2
11.98 %	2004	20.00	107.60	6.15	4
11.98 %	2004	25.00	107.62	5.50	0
11.75 %	2006	15.00	107.80	7.90	32
12.00 %	2008	5.00	109.88	5.50	2
11.99 %	2009	15.00	110.00	6.15	4
Total		1378.00			

B. Treasury Bills

NIL

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 20 April 2000