

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 22 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			
11.55 % 2001	25.00	102.31	9.4312
11.55 % 2001	5.00	102.305	9.4357
11.55 % 2001	5.00	102.30	9.4401
11.55 % 2001	5.00	102.31	9.4312
11.55 % 2001	15.00	102.30	9.4401
11.55 % 2001	10.00	102.29	9.4490
11.55 % 2001	10.00	102.295	9.4445
11.55 % 2001	5.00	102.30	9.4401
11.55 % 2001	5.00	102.30	9.4401
11.55 % 2001	10.00	102.305	9.4357
10.85 % 2001	5.00	101.615	9.4437
10.85 % 2001	5.00	101.61	9.4479
10.85 % 2001	5.00	101.615	9.4437
11.75 % 2001	5.00	102.815	9.4433
11.75 % 2001	10.00	102.815	9.4433
11.75 % 2001	25.00	102.79	9.4632
11.75 % 2001	15.00	102.82	9.4394
12.69 % 2002	5.00	105.56	9.6293
12.69 % 2002	15.00	105.59	9.6134
12.69 % 2002	15.00	105.60	9.6081
13.80 % 2002	20.00	107.90	9.5549
11.15 % 2002	5.00	103.22	9.5795
11.15 % 2002	5.00	103.22	9.5795
11.15 % 2002	5.00	103.22	9.5795
11.15 % 2002	25.00	103.25	9.5653
6.50 % 2002	10.00	93.25	9.6191
11.83 % 2003	5.00	105.83	9.6760
11.83 % 2003	20.00	105.82	9.6796
11.83 % 2003	80.00	105.82	9.6796
11.83 % 2003	5.00	105.83	9.6760
12.50 % 2004	10.00	108.63	9.7897
12.50 % 2004	5.00	108.63	9.7897
12.50 % 2004	5.00	108.64	9.7867
12.50 % 2004	5.00	108.56	9.8105
12.50 % 2004	5.00	108.62	9.7926
12.50 % 2004	10.00	108.645	9.7852
11.95 % 2004	5.00	107.18	9.8341
11.95 % 2004	5.00	107.23	9.8201
11.95 % 2004	5.00	107.22	9.8229
11.98 % 2004	10.00	107.60	9.7961

11.98 %	2004	5.00	107.60	9.7961
11.98 %	2004	10.00	107.61	9.7934
11.98 %	2004	5.00	107.615	9.7920
11.98 %	2004	5.00	107.605	9.7947
11.98 %	2004	10.00	107.61	9.7934
11.98 %	2004	10.00	107.61	9.7934
11.98 %	2004	5.00	107.61	9.7934
11.98 %	2004	15.00	107.615	9.7920
11.98 %	2004	5.00	107.60	9.7961
11.98 %	2004	5.00	107.615	9.7920
11.19 %	2005	5.00	105.30	9.8748
11.19 %	2005	5.00	105.20	9.8987
11.19 %	2005	15.00	105.205	9.8975
11.19 %	2005	10.00	105.30	9.8748
14.00 %	2005 (INSTA	0.02	115.92	10.0892
11.68 %	2006	5.00	107.53	9.9732
11.68 %	2006	5.00	107.53	9.9732
11.68 %	2006	5.00	107.53	9.9732
11.75 %	2006	10.00	107.80	9.9860
11.75 %	2006	5.00	107.85	9.9752
11.75 %	2006	5.00	107.84	9.9774
12.00 %	2008	5.00	109.80	10.1824
12.00 %	2008	5.00	109.75	10.1911
12.00 %	2008	5.00	109.80	10.1824
12.00 %	2008	25.00	109.75	10.1911
12.00 %	2008	10.00	109.82	10.1789
12.00 %	2008	10.00	109.74	10.1929
12.00 %	2008	5.00	109.73	10.1946
12.00 %	2008	5.00	109.80	10.1824
12.00 %	2008	5.00	109.80	10.1824
12.00 %	2008	5.00	109.80	10.1824
12.00 %	2008	10.00	109.75	10.1911
12.00 %	2008	5.00	109.74	10.1929
12.00 %	2008	5.00	109.81	10.1807
12.00 %	2008	15.00	109.82	10.1789
12.25 %	2008	10.00	111.08	10.2431
11.99 %	2009	7.00	109.85	10.2794
11.99 %	2009	10.00	109.87	10.2762
11.99 %	2009	10.00	109.85	10.2794
11.99 %	2009	5.00	109.85	10.2794
11.99 %	2009	5.00	109.85	10.2794
11.99 %	2009	5.00	109.85	10.2794
11.99 %	2009	5.00	109.85	10.2794
11.99 %	2009	5.00	109.84	10.2811
11.99 %	2009	5.00	109.96	10.2616
11.99 %	2009	10.00	109.95	10.2632
11.99 %	2009	5.00	109.84	10.2811
11.99 %	2009	5.00	109.95	10.2632
12.29 %	2010	5.00	111.90	10.3213
12.29 %	2010	5.00	111.90	10.3213
12.29 %	2010	5.00	111.75	10.3441
12.29 %	2010	5.00	111.80	10.3365
12.29 %	2010	5.00	111.90	10.3213
12.29 %	2010	5.00	111.80	10.3365
12.29 %	2010	10.00	111.85	10.3289

12.32 %	2011	5.00	111.98	10.4357
12.32 %	2011	10.00	112.02	10.4299
12.32 %	2011	5.00	111.93	10.4429
12.32 %	2011	10.00	111.94	10.4415
12.32 %	2011	5.00	111.94	10.4415
12.32 %	2011	5.00	111.85	10.4545
12.32 %	2011	10.00	111.94	10.4415
12.32 %	2011	5.00	111.94	10.4415
12.32 %	2011	5.00	111.80	10.4618
12.32 %	2011	25.00	112.02	10.4299
12.32 %	2011	5.00	111.96	10.4386
12.32 %	2011	5.00	111.99	10.4343
12.32 %	2011	5.00	111.93	10.4429
12.32 %	2011	5.00	111.70	10.4763
12.32 %	2011	5.00	111.95	10.4400
12.32 %	2011	15.00	112.02	10.4299
12.32 %	2011	10.00	111.88	10.4502
10.25 %	2012	5.00	98.35	10.4905
10.25 %	2012	0.50	99.30	10.3495
12.40 %	2013	10.00	112.80	10.5816
12.40 %	2013	5.00	112.80	10.5816
12.40 %	2013	5.00	112.80	10.5816
12.40 %	2013	5.00	112.80	10.5816
12.40 %	2013	5.00	112.80	10.5816
12.40 %	2013	5.00	112.88	10.5713
11.83 %	2014	2.00	109.03	10.5972
11.83 %	2014	5.00	109.00	10.6010
11.83 %	2014	10.00	108.86	10.6189
11.83 %	2014	5.00	108.98	10.6036
11.83 %	2014	5.00	109.01	10.5998
11.83 %	2014	10.00	109.00	10.6010
11.83 %	2014	15.00	109.00	10.6010
11.83 %	2014	5.00	108.88	10.6164
11.83 %	2014	5.00	108.85	10.6202
11.83 %	2014	5.00	108.85	10.6202
11.83 %	2014	5.00	108.88	10.6164
11.83 %	2014	5.00	109.00	10.6010
11.83 %	2014	5.00	108.72	10.6369
11.83 %	2014	5.00	108.85	10.6202
11.83 %	2014	25.00	108.85	10.6202
11.83 %	2014	5.00	108.86	10.6189
11.83 %	2014	5.00	108.90	10.6138
11.83 %	2014	10.00	108.88	10.6164
11.83 %	2014	5.00	108.88	10.6164
11.83 %	2014	5.00	108.78	10.6292
11.83 %	2014	5.00	108.85	10.6202
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	109.00	10.6010
11.83 %	2014	5.00	108.87	10.6177
11.83 %	2014	10.00	108.95	10.6074
11.83 %	2014	5.00	108.80	10.6266
11.83 %	2014	5.00	108.65	10.6458
11.83 %	2014	5.00	108.75	10.6330

11.83 %	2014	5.00	108.76	10.6317
11.83 %	2014	5.00	108.89	10.6151
11.83 %	2014	5.00	108.90	10.6138
11.83 %	2014	5.00	108.90	10.6138
11.83 %	2014	5.00	109.00	10.6010
11.83 %	2014	5.00	108.75	10.6330
11.83 %	2014	5.00	108.88	10.6164
11.83 %	2014	5.00	108.88	10.6164
11.50 %	2015	5.00	106.50	10.6233
12.30 %	2016	5.00	112.51	10.6570
12.30 %	2016	5.00	112.42	10.6677
12.30 %	2016	5.00	112.42	10.6677
12.30 %	2016	5.00	112.30	10.6821
12.30 %	2016	5.00	112.51	10.6570
Total		1274.52		
B. State Government Securities				
12.15% MAHARASHTRA SDL 2008		5.00	109.00	10.4607
12.15% MAHARASHTRA SDL 2008		5.00	109.00	10.4607
12.15% GUJARAT SDL 2008		5.00	109.00	10.4607
Total		15.00		
C. Treasury Bills				
(i) 14 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
24/04/2000		3.00	99.9671	5.9898
24/04/2000		36.95	99.9671	5.9898
Total		39.95		
(ii) 91 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
06/05/2000		1.00	99.7322	6.9815
17/06/2000		7.00	98.7501	8.2272
17/06/2000		7.50	98.7426	8.2772
24/06/2000		5.00	98.5876	8.2774
03/07/2000		25.00	98.3700	8.3771
17/07/2000		5.00	98.0932	8.2275
Total		50.50		
(iii) 182 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
22/06/2000		5.00	98.6319	8.2770
22/06/2000		5.00	98.6319	8.2770
Total		10.00		
(iv) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
19/04/2001		10.00	91.5553	9.2746
19/04/2001		10.00	91.5803	9.2446
Total		20.00		
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				
10.75 % 2000	30.00	100.15	7.60	16

Zero Coupon Bond 2000(III S	5.00	98.07	7.00	14
11.40 % 2000	30.00	100.84	8.00	16
11.75 % 2001	50.00	102.80	8.00	14
11.55 % 2002(I)	3.00	104.20	6.95	16
12.50 % 2004	25.00	108.61	6.00	**
12.50 % 2004	60.00	108.60	7.80	14
12.60 % 2018(ON TAP)	30.00	115.00	8.50	14
Total	233.00			

B. Treasury Bills

NIL

 * Relate to the first leg of Repos
 # YTM(indicative) will depend upon assumed rate of inflation
 Date : 22 April 2000