

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 25 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			
Zero Coupon Bond 2000 (III)	9.50	98.193	8.5934
Zero Coupon Bond 2000 (III)	20.00	98.193	8.5934
Zero Coupon Bond 2000 (III)	30.00	98.193	8.5934
11.64 % 2000	15.00	100.54	9.2941
11.64 % 2000	10.00	100.55	9.2540
Zero Coupon Bond 2000 (II)	10.00	97.868	8.6132
Zero Coupon Bond 2000 (II)	10.00	97.843	8.7150
11.40 % 2000	1.50	100.94	9.0724
11.40 % 2000	20.00	100.83	9.3368
11.40 % 2000	5.00	100.84	9.3128
11.40 % 2000	16.00	100.82	9.3609
13.85 % 2001	5.00	103.68	9.5366
13.85 % 2001	10.00	103.68	9.5366
13.75 % 2001	10.00	104.29	9.4685
11.55 % 2001	5.00	102.29	9.4357
11.55 % 2001	5.00	102.29	9.4357
11.55 % 2001	10.00	102.29	9.4357
10.85 % 2001	15.00	101.61	9.4392
10.85 % 2001	5.00	101.525	9.5112
10.85 % 2001	5.00	101.60	9.4477
10.85 % 2001	10.00	101.60	9.4477
10.85 % 2001	5.00	101.60	9.4477
10.85 % 2001	5.00	101.595	9.4519
10.85 % 2001	20.00	101.60	9.4477
11.75 % 2001	5.00	102.79	9.4494
11.75 % 2001	5.00	102.775	9.4614
11.75 % 2001	5.00	102.795	9.4454
11.75 % 2001	5.00	102.79	9.4494
13.55 % 2001	19.9584	105.795	9.5181
13.55 % 2001	5.00	105.79	9.5214
11.47 % 2001	10.00	102.89	9.4864
11.47 % 2001	5.00	102.89	9.4864
11.00 % 2002	5.00	102.63	9.5478
11.68 % 2002	10.00	104.25	9.5456
11.68 % 2002	5.00	104.24	9.5504
11.15 % 2002	5.00	103.245	9.5624
11.15 % 2002	10.00	103.23	9.5695
11.15 % 2002	30.00	103.23	9.5695
11.15 % 2002	8.00	103.22	9.5742
11.55 % 2002(I)	25.00	104.32	9.5977

11.55 %	2002(I)	25.00	104.32	9.5977
12.50 %	2004	10.00	108.615	9.7891
12.50 %	2004	5.00	108.615	9.7891
12.50 %	2004	5.00	108.60	9.7936
12.50 %	2004	5.00	108.66	9.7757
11.50 %	2004	10.00	105.61	9.7823
11.50 %	2004	5.00	105.595	9.7867
11.50 %	2004	5.00	105.56	9.7971
11.98 %	2004	10.00	107.565	9.8021
11.98 %	2004	5.00	107.57	9.8008
11.98 %	2004	5.00	107.57	9.8008
11.98 %	2004	5.00	107.58	9.7980
11.98 %	2004	5.00	107.58	9.7980
11.98 %	2004	5.00	107.57	9.8008
11.98 %	2004	10.00	107.60	9.7926
11.98 %	2004	5.00	107.57	9.8008
11.98 %	2004	5.00	107.59	9.7953
11.98 %	2004	5.00	107.57	9.8008
9.90 %	2005	5.00	100.095	9.8749
9.90 %	2005	10.00	100.08	9.8788
9.90 %	2005	5.00	100.09	9.8762
9.90 %	2005	5.00	100.08	9.8788
9.90 %	2005	5.00	100.13	9.8659
9.90 %	2005	20.00	100.08	9.8788
11.25 %	2005	5.00	105.24	9.9152
11.25 %	2005	20.00	105.26	9.9103
11.19 %	2005	5.00	105.18	9.9018
11.19 %	2005	5.00	105.16	9.9066
11.19 %	2005	15.00	105.14	9.9114
11.19 %	2005	0.0335	103.00	10.4300
11.19 %	2005	5.00	105.16	9.9066
11.19 %	2005	25.00	105.16	9.9066
11.19 %	2005	5.00	105.145	9.9102
14.00 %	2005(INSTA	5.00	116.11	10.0424
14.00 %	2005(INSTA	0.15	112.20	10.9313
11.68 %	2006	10.00	107.48	9.9819
11.75 %	2006	5.00	107.72	10.0010
11.75 %	2006	5.00	107.72	10.0010
11.75 %	2006	5.00	107.70	10.0053
11.75 %	2006	5.00	107.72	10.0010
11.50 %	2006	5.00	106.63	10.0094
13.05 %	2007	0.045	110.00	10.9645
13.05 %	2007	10.00	114.07	10.1872
11.90 %	2007	5.00	108.925	10.1026
11.90 %	2007	10.00	108.95	10.0979
12.00 %	2008	20.00	109.63	10.2113
12.00 %	2008	5.00	109.69	10.2008
12.00 %	2008	5.00	109.68	10.2026
12.00 %	2008	5.00	109.65	10.2078
12.00 %	2008	5.00	109.67	10.2043
12.00 %	2008	5.00	109.61	10.2148
12.25 %	2008	5.00	111.05	10.2467
12.25 %	2008	15.00	111.05	10.2467
12.25 %	2008	10.00	111.005	10.2543
11.99 %	2009	5.00	109.77	10.2912

11.99 %	2009	5.00	109.76	10.2928
11.99 %	2009	5.00	109.71	10.3010
11.99 %	2009	5.00	109.72	10.2994
11.99 %	2009	10.00	109.72	10.2994
11.99 %	2009	0.50	109.77	10.2912
11.99 %	2009	5.00	109.71	10.3010
11.99 %	2009	10.00	109.70	10.3026
11.99 %	2009	10.00	109.70	10.3026
11.99 %	2009	10.00	109.725	10.2985
11.99 %	2009	5.00	109.71	10.3010
11.99 %	2009	3.00	109.52	10.3320
11.99 %	2009	5.00	109.77	10.2912
11.99 %	2009	5.00	109.70	10.3026
11.99 %	2009	5.00	109.70	10.3026
11.99 %	2009	5.00	109.67	10.3075
11.99 %	2009	5.00	109.71	10.3010
11.99 %	2009	10.00	109.71	10.3010
12.29 %	2010	0.18	112.32	10.2564
12.29 %	2010	5.00	111.85	10.3279
12.29 %	2010	10.00	111.80	10.3356
12.29 %	2010	5.00	111.80	10.3356
12.29 %	2010	10.00	111.77	10.3402
12.32 %	2011	5.00	111.76	10.4668
12.32 %	2011	5.00	111.79	10.4625
12.32 %	2011	5.00	111.77	10.4654
12.32 %	2011	5.00	111.78	10.4639
12.32 %	2011	5.00	111.76	10.4668
12.32 %	2011	5.00	111.78	10.4639
12.32 %	2011	5.00	111.78	10.4639
12.32 %	2011	5.00	111.85	10.4538
12.32 %	2011	2.00	111.60	10.4900
12.32 %	2011	5.00	111.79	10.4625
12.32 %	2011	5.00	111.76	10.4668
12.32 %	2011	5.00	111.75	10.4683
10.25 %	2012	3.00	99.05	10.3866
10.25 %	2012	4.24	99.45	10.3276
10.25 %	2012	0.50	99.55	10.3129
12.40 %	2013	5.00	112.70	10.5940
11.83 %	2014	5.00	108.79	10.6279
11.83 %	2014	5.00	108.805	10.6260
11.83 %	2014	5.00	108.75	10.6330
11.83 %	2014	5.00	108.80	10.6266
11.83 %	2014	5.00	108.72	10.6369
11.83 %	2014	5.00	108.72	10.6369
11.83 %	2014	5.00	108.805	10.6260
11.83 %	2014	5.00	108.705	10.6388
11.83 %	2014	5.00	108.81	10.6253
11.83 %	2014	5.00	108.75	10.6330
11.83 %	2014	12.85	108.74	10.6343
11.83 %	2014	5.00	108.70	10.6394
11.83 %	2014	5.00	108.75	10.6330
11.83 %	2014	5.00	108.74	10.6343
11.83 %	2014	5.00	108.74	10.6343
11.83 %	2014	5.00	108.74	10.6343
11.83 %	2014	5.00	108.82	10.6240
11.83 %	2014	10.00	108.75	10.6330

11.50 %	2015	9.86	106.50	10.6233
12.30 %	2016	5.00	112.32	10.6795
12.60 %	2018	10.00	115.00	10.7195
12.60 %	2018	10.00	115.00	10.7195
12.60 %	2018	15.00	115.00	10.7195
12.60 %	2018	10.00	115.00	10.7195
12.60 %	2018	5.00	115.00	10.7195
10.70 %	2020	2.50	99.87	10.7156
10.70 %	2020	10.00	99.88	10.7144
10.70 %	2020	15.00	99.93	10.7083
10.70 %	2020	15.00	99.93	10.7083
10.70 %	2020	0.975	100.00	10.6997
10.70 %	2020	10.00	99.80	10.7242
10.70 %	2020	100.00	99.75	10.7303
10.70 %	2020	5.00	99.87	10.7156
10.70 %	2020	10.00	99.86	10.7169
10.70 %	2020	10.00	99.87	10.7156
10.70 %	2020	25.00	99.79	10.7254
10.70 %	2020	25.00	99.75	10.7303
10.70 %	2020	2.50	99.75	10.7303
10.70 %	2020	5.00	99.90	10.7120
10.70 %	2020	10.00	99.78	10.7267
10.70 %	2020	2.00	99.90	10.7120
10.70 %	2020	1.00	99.89	10.7132
10.70 %	2020	5.00	99.77	10.7279
10.70 %	2020	5.00	99.77	10.7279
10.70 %	2020	5.00	99.80	10.7242
10.70 %	2020	5.00	99.80	10.7242
10.70 %	2020	5.00	99.76	10.7291
10.70 %	2020	5.00	99.91	10.7107
10.70 %	2020	10.00	99.85	10.7181
Total		1480.2919		
B. State Government Securities				
12.15% MAHARASHTRA SDL 2008		9.00	108.97	10.4645
12.15% GUJARAT SDL 2008		6.00	108.97	10.4645
11.50% KARNATAKA S.D. 2010		1.50	106.20	10.4921
Total		16.50		
C. Treasury Bills				
(i) 14 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
01/05/2000		9.00	99.9179	4.9848
01/05/2000		1.00	99.9179	4.9848
08/05/2000		7.00	99.7407	7.2793
08/05/2000		7.50	99.7513	6.9810
08/05/2000		9.00	99.7460	7.1301
08/05/2000		6.00	99.7460	7.1301
Total		39.50		
(ii) 91 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
22/05/2000		5.00	99.4483	7.4790
10/07/2000		7.00	98.2810	8.3771
Total		12.00		
(iii) 182 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
03/08/2000		10.00	97.7242	8.4768

31/08/2000	5.00	97.1055	8.4766
Total	15.00		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
22/03/2001	10.00	92.2686	9.2146
22/03/2001	20.00	92.2686	9.2146
22/03/2001	10.00	92.2454	9.2446
19/04/2001	28.00	91.6195	9.2745
19/04/2001	25.00	91.6195	9.2745
19/04/2001	50.00	91.6442	9.2446
19/04/2001	7.50	91.6195	9.2745
19/04/2001	10.00	91.6195	9.2745
19/04/2001	25.00	91.6195	9.2745
19/04/2001	4.00	91.6195	9.2745
19/04/2001	10.00	91.6277	9.2646
19/04/2001	10.00	91.6195	9.2745
19/04/2001	10.00	91.6195	9.2745
19/04/2001	10.00	91.6195	9.2745
19/04/2001	10.00	91.6195	9.2745
19/04/2001	10.00	91.6195	9.2745
19/04/2001	10.00	91.6195	9.2745
19/04/2001	7.50	91.6195	9.2745
19/04/2001	20.00	91.6195	9.2745
Total	277.00		

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				
11.55 % 2002(I)	65.00	104.35	8.00	13
11.10 % 2003	150.00	103.65	9.00	**
12.50 % 2004	75.00	108.65	8.15	31
Total	290.00			
B. Treasury Bills				
		NIL		

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 25 April 2000