

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 28 January 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	5.00	95.760	9.6797
11.64 % 2000	0.50	100.88	9.7706
11.64 % 2000	10.00	100.89	9.7496
11.64 % 2000	5.00	100.88	9.7706
11.40 % 2000	10.00	100.88	9.9595
11.40 % 2000	10.00	100.885	9.9517
11.55 % 2001	5.00	101.86	10.1050
11.55 % 2001	5.00	101.87	10.0974
11.55 % 2001	10.00	101.88	10.0898
11.55 % 2001	10.00	101.85	10.1126
11.55 % 2001	5.00	101.88	10.0898
11.55 % 2001	10.00	101.86	10.1050
11.55 % 2001	10.00	101.86	10.1050
11.55 % 2001	10.00	101.88	10.0898
11.55 % 2001	10.00	101.88	10.0898
11.55 % 2001	10.00	101.88	10.0898
11.75 % 2001	5.00	102.31	10.1137
11.75 % 2001	5.00	102.32	10.1068
11.75 % 2001	10.00	102.33	10.0998
11.75 % 2001	5.00	102.33	10.0998
11.75 % 2001	5.00	102.33	10.0998
11.75 % 2001	5.00	102.32	10.1068
11.75 % 2001	5.00	102.31	10.1137
11.75 % 2001	15.00	102.31	10.1137
11.68 % 2002	5.00	103.20	10.2062
11.68 % 2002	5.00	103.21	10.2017
11.15 % 2002	5.00	102.12	10.1893
11.15 % 2002	5.00	102.135	10.1827
11.15 % 2002	5.00	102.115	10.1915
11.15 % 2002	5.00	102.13	10.1849
11.15 % 2002	5.00	102.11	10.1938
11.15 % 2002	5.00	102.10	10.1982
11.15 % 2002	5.00	102.13	10.1849
11.15 % 2002	5.00	102.08	10.2070
11.15 % 2002	10.00	102.09	10.2026
6.50 % 2002	0.03577	91.50	10.1497
11.78 % 2003	10.00	104.225	10.3223
12.50 % 2004	5.00	106.84	10.4188
12.50 % 2004	5.00	106.80	10.4304
12.50 % 2004	20.00	106.84	10.4188

12.50 %	2004	5.00	106.82	10.4246
12.50 %	2004	0.05	107.00	10.3725
12.50 %	2004	0.20	107.05	10.3580
12.50 %	2004	5.00	106.84	10.4188
12.50 %	2004	5.00	106.84	10.4188
12.50 %	2004	5.00	106.84	10.4188
12.50 %	2004	5.00	106.86	10.4130
12.50 %	2004	10.00	106.83	10.4217
12.50 %	2004	5.00	106.83	10.4217
12.50 %	2004	0.02	107.25	10.3002
12.50 %	2004	5.00	106.85	10.4159
11.50 %	2004	5.00	103.58	10.4312
11.50 %	2004	5.00	103.62	10.4196
11.50 %	2004	5.00	103.62	10.4196
12.59 %	2004	5.00	107.22	10.4873
12.59 %	2004	5.00	107.24	10.4818
11.95 %	2004	10.00	105.33	10.4319
11.98 %	2004	5.00	105.52	10.4341
11.98 %	2004	5.00	105.52	10.4341
11.98 %	2004	5.00	105.48	10.4449
11.68 %	2006	5.00	104.80	10.5961
11.68 %	2006	5.00	104.88	10.5787
11.68 %	2006	5.00	104.85	10.5852
11.68 %	2006	5.00	104.84	10.5874
11.68 %	2006	5.00	104.86	10.5831
11.68 %	2006	5.00	104.86	10.5831
11.68 %	2006	10.00	104.86	10.5831
11.68 %	2006	5.00	104.85	10.5852
11.68 %	2006	5.00	104.86	10.5831
11.68 %	2006	10.00	104.86	10.5831
11.75 %	2006	5.00	105.05	10.6115
11.75 %	2006	5.00	105.17	10.5855
11.75 %	2006	5.00	105.12	10.5964
11.75 %	2006	5.00	105.12	10.5964
11.75 %	2006	5.00	105.18	10.5834
11.75 %	2006	5.00	105.15	10.5899
11.75 %	2006	5.00	105.18	10.5834
11.50 %	2006	9.1395	104.03	10.5978
11.50 %	2006	5.00	104.10	10.5827
11.90 %	2007	5.00	106.11	10.6709
11.90 %	2007	5.00	106.15	10.6632
11.90 %	2007	5.00	106.15	10.6632
11.90 %	2007	5.00	106.12	10.6690
11.90 %	2007	5.00	106.11	10.6709
11.50 %	2007	0.051	104.10	10.6974
11.50 %	2007	5.00	104.17	10.6841
11.50 %	2007	10.00	104.18	10.6823
11.50 %	2007	10.00	104.15	10.6879
11.50 %	2007	5.00	104.15	10.6879
11.50 %	2007	5.00	104.15	10.6879
12.00 %	2008	0.004	107.25	10.6514
12.00 %	2008	10.00	106.80	10.7310
12.00 %	2008	5.00	106.83	10.7257
11.99 %	2009	25.00	106.34	10.8753
11.99 %	2009	0.10	106.70	10.8151

11.99 %	2009	5.00	106.39	10.8669
11.99 %	2009	5.00	106.51	10.8468
11.99 %	2009	5.00	106.51	10.8468
11.99 %	2009	5.00	106.49	10.8502
11.99 %	2009	5.00	106.49	10.8502
11.99 %	2009	5.00	106.52	10.8452
11.99 %	2009	5.00	106.49	10.8502
11.99 %	2009	5.00	106.52	10.8452
11.99 %	2009	10.00	106.50	10.8485
11.99 %	2009	5.00	106.50	10.8485
11.99 %	2009	5.00	106.50	10.8485
11.99 %	2009	5.00	106.51	10.8468
11.99 %	2009	5.00	106.50	10.8485
11.99 %	2009	5.00	106.46	10.8552
11.99 %	2009	10.00	106.50	10.8485
11.99 %	2009	5.00	106.50	10.8485
11.99 %	2009	5.00	106.36	10.8719
11.99 %	2009	5.00	106.50	10.8485
11.99 %	2009	5.00	106.51	10.8468
11.99 %	2009	5.00	106.51	10.8468
11.99 %	2009	5.00	106.51	10.8468
11.99 %	2009	5.00	106.49	10.8502
11.99 %	2009	5.00	106.49	10.8502
11.99 %	2009	5.00	106.48	10.8519
11.99 %	2009	10.00	106.515	10.8460
11.99 %	2009	5.00	106.50	10.8485
11.99 %	2009	5.00	106.515	10.8460
11.99 %	2009	15.00	106.15	10.9071
11.99 %	2009	0.70	106.60	10.8318
11.99 %	2009	5.00	106.50	10.8485
11.99 %	2009	5.00	106.39	10.8669
11.99 %	2009	5.00	106.50	10.8485
11.99 %	2009	5.00	106.50	10.8485
11.99 %	2009	5.00	106.41	10.8636
10.25 %	2012	2.50	95.25	10.9566
10.25 %	2012	1.50	95.60	10.9026
10.25 %	2012	2.00	95.25	10.9566
12.40 %	2013	5.00	108.30	11.1934
12.40 %	2013	5.00	108.41	11.1784
12.40 %	2013	5.00	108.28	11.1961
12.40 %	2013	5.00	108.45	11.1730
12.40 %	2013	25.00	108.48	11.1689
12.40 %	2013	5.00	108.42	11.1770
12.40 %	2013	5.00	108.41	11.1784
12.40 %	2013	5.00	108.43	11.1757
12.40 %	2013	10.00	108.40	11.1798
12.40 %	2013	5.00	108.42	11.1770
12.40 %	2013	5.00	108.41	11.1784
12.40 %	2013	20.00	108.30	11.1934
12.40 %	2013	5.00	108.45	11.1730
12.40 %	2013	25.00	108.45	11.1730
12.40 %	2013	5.00	108.45	11.1730
12.40 %	2013	25.00	108.45	11.1730
12.40 %	2013	5.00	108.42	11.1770
12.40 %	2013	2.00	108.48	11.1689

12.40 %	2013	5.00	108.67	11.1430
12.40 %	2013	5.00	108.28	11.1961
12.40 %	2013	5.00	108.45	11.1730
11.83 %	2014	5.00	104.25	11.2289
11.83 %	2014	1.00	104.75	11.1613
11.83 %	2014	5.00	104.20	11.2357
11.83 %	2014	0.20	104.15	11.2425
11.83 %	2014	5.00	104.30	11.2221
11.83 %	2014	5.00	104.29	11.2235
11.83 %	2014	10.00	104.29	11.2235
11.83 %	2014	5.00	104.285	11.2241
11.83 %	2014	4.00	104.41	11.2072
11.83 %	2014	20.00	104.30	11.2221
11.83 %	2014	5.00	104.47	11.1991
11.83 %	2014	5.00	104.29	11.2235
11.83 %	2014	5.00	104.29	11.2235
11.83 %	2014	5.00	104.37	11.2126
11.83 %	2014	5.00	104.35	11.2153
11.83 %	2014	5.00	104.44	11.2031
11.83 %	2014	5.00	104.46	11.2004
11.83 %	2014	5.00	104.42	11.2058
11.83 %	2014	5.00	104.35	11.2153
11.83 %	2014	5.00	104.43	11.2045
11.83 %	2014	5.00	104.40	11.2086
11.83 %	2014	5.00	104.40	11.2086
11.83 %	2014	5.00	104.46	11.2004
11.83 %	2014	5.00	104.45	11.2018
11.83 %	2014	5.00	104.45	11.2018
11.83 %	2014	10.00	104.28	11.2248
11.83 %	2014	5.00	104.46	11.2004
11.83 %	2014	5.00	104.47	11.1991
11.83 %	2014	10.00	104.333	11.2176
11.83 %	2014	5.00	104.32	11.2194
11.83 %	2014	5.00	104.33	11.2180
11.83 %	2014	5.00	104.45	11.2018
11.83 %	2014	10.00	104.44	11.2031
11.83 %	2014	5.00	104.32	11.2194
11.83 %	2014	5.00	104.30	11.2221
11.50 %	2015	4.00	102.26	11.1834
12.30 %	2016	5.00	107.51	11.2827
12.30 %	2016	5.00	107.63	11.2674
12.30 %	2016	0.19	104.20	11.7154
12.30 %	2016	0.57	104.20	11.7154
12.30 %	2016	5.00	107.64	11.2661
12.30 %	2016	5.00	107.50	11.2840
12.30 %	2016	5.00	107.48	11.2865
12.30 %	2016	5.00	107.50	11.2840
12.30 %	2016	5.00	107.69	11.2598
12.30 %	2016	5.00	107.65	11.2649
12.30 %	2016	5.00	107.48	11.2865
12.30 %	2016	5.00	107.65	11.2649
12.30 %	2016	5.00	107.60	11.2712
12.30 %	2016	5.00	107.615	11.2693
12.30 %	2016	5.00	107.50	11.2840
12.30 %	2016	1.00	107.75	11.2521

12.30 %	2016	1.10	107.85	11.2394
12.30 %	2016	5.00	107.50	11.2840
12.30 %	2016	5.00	107.535	11.2795
12.60 %	2018	10.00	109.70	11.3373
12.60 %	2018	5.00	109.74	11.3325
12.60 %	2018	0.70	109.80	11.3253
Total		1261.56027		
B. State Government Securities				
11.85% MAHARASTRA SDL	2009	0.09	102.44	11.4203
11.85% MAHARASTRA SDL	2009	0.37	102.44	11.4203
11.50% BIHAR S.D.	2010	10.00	101.82	11.2000
11.50% BIHAR S.D.	2010	10.00	101.82	11.2000
Total		20.46		
C. Treasury Bills				
(i) 91 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
29/01/2000		1.50	99.9770	8.3739
11/03/2000		7.00	98.9739	8.7761
11/03/2000		4.75	99.0086	8.4764
18/03/2000		2.00	98.8423	8.5268
Total		15.25		
(ii) 182 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
08/06/2000		4.00	96.6785	9.4740
(iii) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
16/11/2000		3.00	92.7414	9.7233
11/01/2001		5.00	91.3525	9.8729
25/01/2001		25.00	91.0038	9.9128
25/01/2001		20.00	90.9956	9.9227
25/01/2001		25.00	90.9956	9.9227
25/01/2001		5.00	91.0203	9.8928
25/01/2001		12.4275	91.0120	9.9028
25/01/2001		5.00	90.9956	9.9227
Total		100.4275		
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				
5.50 %	2000	50.00	99.25	3
12.14 %	2000	6.85	100.93	3
12.14 %	2000	17.00	100.93	1
11.64 %	2000	35.00	100.85	3
11.64 %	2000	15.00	100.85	3
11.64 %	2000	15.00	100.85	3
11.64 %	2000	33.00	100.85	3
11.64 %	2000	94.00	100.85	3
11.64 %	2000	58.00	100.85	3
11.40 %	2000	25.00	100.85	1
11.40 %	2000	35.00	100.88	3

11.40 %	2000	30.00	100.88	8.40	3
11.40 %	2000	19.00	100.88	8.50	3
11.40 %	2000	50.00	100.85	8.50	3
11.40 %	2000	25.00	100.85	8.15	3
11.40 %	2000	65.00	100.85	8.10	3
11.40 %	2000	5.00	100.85	8.00	3
11.40 %	2000	50.00	100.88	8.10	3
11.40 %	2000	100.00	100.85	8.00	3
11.75 %	2001	69.00	102.29	8.40	3
11.75 %	2001	24.00	102.30	8.10	3
11.15 %	2002	20.00	102.00	8.10	3
12.50 %	2004	40.00	106.85	8.40	1
12.50 %	2004	30.00	106.75	9.25	29
12.50 %	2004	30.00	106.80	9.00	3
12.50 %	2004	17.00	106.80	8.35	3
11.50 %	2004	25.00	103.60	8.45	3
11.98 %	2004	35.00	105.50	8.70	3
11.19 %	2005	17.00	102.75	8.35	3
11.19 %	2005	15.00	102.75	8.25	3
11.19 %	2005	35.00	102.84	8.45	3
11.75 %	2006	20.00	105.15	8.20	3
11.90 %	2007	20.00	106.15	8.10	1
11.90 %	2007	10.00	106.15	8.00	1
11.99 %	2009	40.00	106.30	8.10	3
11.99 %	2009	35.00	106.42	8.70	3
11.83 %	2014	30.00	104.40	8.35	3
11.83 %	2014	25.00	104.40	8.10	1
12.60 %	2018(ON TAP)	40.00	109.80	8.10	1
Total		1304.85			

B. Treasury Bills

(i) 364 Day Bills (Maturity-wise)
(DD/MM/YYYY)

14/12/2000	50.00	91.2728	8.70	3
------------	-------	---------	------	---

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 28 January 2000