

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 31 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			
13.25 % 2000	0.006	101.27	7.6504
Zero Coupon Bond 2000 (III)	2.00	95.750	9.8877
11.55 % 2001	10.00	101.88	10.0807
11.55 % 2001	5.00	101.90	10.0655
11.55 % 2001	5.00	101.92	10.0502
11.55 % 2001	5.00	101.90	10.0655
11.55 % 2001	10.00	101.89	10.0731
11.55 % 2001	15.00	101.865	10.0921
11.55 % 2001	5.00	101.895	10.0693
11.55 % 2001	5.00	101.90	10.0655
11.55 % 2001	5.00	101.905	10.0616
11.55 % 2001	5.00	101.90	10.0655
11.75 % 2001	5.00	102.33	10.0931
11.75 % 2001	5.00	102.35	10.0792
11.75 % 2001	5.00	102.32	10.1000
11.75 % 2001	5.00	102.35	10.0792
11.75 % 2001	5.00	102.33	10.0931
11.75 % 2001	5.00	102.325	10.0965
11.75 % 2001	5.00	102.32	10.1000
11.75 % 2001	10.00	102.32	10.1000
11.75 % 2001	5.00	102.30	10.1139
12.69 % 2002	10.00	104.89	10.2075
12.69 % 2002	10.00	104.84	10.2319
11.15 % 2002	5.00	102.16	10.1696
11.15 % 2002	5.00	102.15	10.1740
11.15 % 2002	5.00	102.20	10.1519
11.15 % 2002	10.00	102.155	10.1718
11.15 % 2002	5.00	102.155	10.1718
11.15 % 2002	5.00	102.15	10.1740
11.15 % 2002	15.00	102.17	10.1652
11.15 % 2002	0.10	102.25	10.1297
11.15 % 2002	5.00	102.20	10.1519
11.15 % 2002	5.00	102.20	10.1519
11.15 % 2002	25.00	102.155	10.1718
11.15 % 2002	25.00	102.10	10.1962
11.15 % 2002	5.00	102.155	10.1718
11.10 % 2003	5.00	102.24	10.2455
11.10 % 2003	5.00	102.255	10.2400
11.10 % 2003	10.00	102.26	10.2381

11.10 %	2003	5.00	102.24	10.2455
11.10 %	2003	5.00	102.25	10.2418
11.10 %	2003	5.00	102.24	10.2455
11.10 %	2003	5.00	102.25	10.2418
12.50 %	2004	5.00	107.00	10.3695
12.50 %	2004	5.00	106.98	10.3753
12.50 %	2004	5.00	106.965	10.3797
12.50 %	2004	5.00	107.01	10.3666
12.50 %	2004	10.00	106.965	10.3797
12.50 %	2004	5.00	106.93	10.3898
11.50 %	2004	5.00	103.68	10.4006
11.50 %	2004	10.00	103.69	10.3977
11.50 %	2004	10.00	103.75	10.3804
11.50 %	2004	5.00	103.69	10.3977
12.59 %	2004	5.00	107.40	10.4340
12.59 %	2004	10.00	107.35	10.4478
11.75 %	2004	5.00	104.61	10.4059
11.75 %	2004	10.00	104.61	10.4059
11.98 %	2004	10.00	105.70	10.3840
11.98 %	2004	5.00	105.64	10.4001
11.98 %	2004	5.00	105.70	10.3840
11.98 %	2004	5.00	105.64	10.4001
11.98 %	2004	5.00	105.64	10.4001
11.98 %	2004	10.00	105.64	10.4001
14.00 %	2005	0.20	114.15	10.4708
11.25 %	2005	10.00	103.13	10.4653
11.25 %	2005	5.00	103.15	10.4604
11.25 %	2005	5.00	103.16	10.4580
11.25 %	2005	5.00	103.16	10.4580
11.25 %	2005	5.00	103.15	10.4604
11.19 %	2005	5.00	102.96	10.4695
11.19 %	2005	5.00	102.97	10.4671
11.19 %	2005	5.00	102.95	10.4718
11.19 %	2005	5.00	102.97	10.4671
11.19 %	2005	5.00	102.96	10.4695
11.19 %	2005	5.00	102.97	10.4671
11.19 %	2005	5.00	102.99	10.4623
11.19 %	2005	5.00	102.99	10.4623
11.19 %	2005	5.00	102.90	10.4838
11.19 %	2005	5.00	102.90	10.4838
11.19 %	2005	5.00	102.91	10.4814
11.19 %	2005	5.00	102.90	10.4838
11.19 %	2005	10.00	103.00	10.4599
11.19 %	2005	5.00	102.96	10.4695
11.19 %	2005	5.00	102.94	10.4742
11.19 %	2005	5.00	102.95	10.4718
11.19 %	2005	5.00	102.97	10.4671
11.19 %	2005	5.00	102.95	10.4718
11.19 %	2005	0.20	103.03	10.4528
11.68 %	2006	10.00	104.94	10.5648
11.68 %	2006	5.00	104.92	10.5691
11.68 %	2006	10.00	104.93	10.5670
11.68 %	2006	5.00	104.96	10.5605
11.68 %	2006	5.00	104.96	10.5605
11.68 %	2006	5.00	104.95	10.5626

11.68 %	2006	5.00	104.93	10.5670
11.68 %	2006	10.00	104.97	10.5583
11.75 %	2006	10.00	105.23	10.5716
11.75 %	2006	10.00	105.245	10.5683
11.75 %	2006	5.00	105.25	10.5672
11.90 %	2007	10.00	106.27	10.6391
11.90 %	2007	5.00	106.27	10.6391
11.90 %	2007	10.00	106.27	10.6391
11.90 %	2007	5.00	106.27	10.6391
11.90 %	2007	5.00	106.275	10.6382
11.90 %	2007	5.00	106.28	10.6372
11.90 %	2007	10.00	106.27	10.6391
11.90 %	2007	5.00	106.27	10.6391
11.90 %	2007	5.00	106.28	10.6372
11.90 %	2007	5.00	106.28	10.6372
12.00 %	2008	5.00	106.84	10.7231
12.00 %	2008	10.00	106.90	10.7125
12.00 %	2008	5.00	106.87	10.7178
12.00 %	2008	5.00	106.88	10.7160
12.00 %	2008	5.00	106.87	10.7178
12.00 %	2008	5.00	106.83	10.7249
12.00 %	2008	5.00	106.88	10.7160
12.00 %	2008	5.00	106.85	10.7213
12.00 %	2008	15.00	106.89	10.7143
12.00 %	2008	5.00	106.85	10.7213
12.00 %	2008	5.00	106.84	10.7231
12.00 %	2008	5.00	106.86	10.7196
11.50 %	2008	5.00	104.23	10.7121
11.50 %	2008	5.00	104.24	10.7103
12.25 %	2008	5.00	108.28	10.7463
12.25 %	2008	10.00	108.26	10.7498
12.25 %	2008	5.00	108.26	10.7498
12.25 %	2008	5.00	108.28	10.7463
12.25 %	2008	10.00	108.25	10.7515
11.99 %	2009	5.00	106.75	10.8063
11.99 %	2009	5.00	106.70	10.8147
11.99 %	2009	5.00	106.72	10.8113
11.99 %	2009	5.00	106.70	10.8147
11.99 %	2009	5.00	106.74	10.8080
11.99 %	2009	5.00	106.73	10.8097
11.99 %	2009	5.00	106.74	10.8080
11.99 %	2009	5.00	106.69	10.8163
11.99 %	2009	5.00	106.69	10.8163
11.99 %	2009	5.00	106.71	10.8130
11.99 %	2009	10.00	106.67	10.8197
11.99 %	2009	5.00	106.70	10.8147
11.99 %	2009	5.00	106.65	10.8230
11.99 %	2009	5.00	106.68	10.8180
11.99 %	2009	5.00	106.71	10.8130
11.99 %	2009	5.00	106.75	10.8063
11.99 %	2009	5.00	106.735	10.8088
11.99 %	2009	5.00	106.73	10.8097
11.99 %	2009	5.00	106.67	10.8197
11.99 %	2009	10.00	106.69	10.8163
11.99 %	2009	5.00	106.74	10.8080

11.99 %	2009	10.00	106.73	10.8097
11.99 %	2009	10.00	106.73	10.8097
11.99 %	2009	5.00	106.735	10.8088
11.50 %	2009	5.00	104.02	10.7975
12.29 %	2010	15.00	108.00	10.9530
12.29 %	2010	30.00	108.00	10.9530
12.29 %	2010	5.00	108.30	10.9056
12.29 %	2010	5.00	108.30	10.9056
12.29 %	2010	5.00	108.00	10.9530
12.29 %	2010	5.00	108.31	10.9041
12.29 %	2010	10.00	107.85	10.9768
12.29 %	2010	5.00	107.75	10.9927
12.29 %	2010	5.00	108.30	10.9056
12.29 %	2010	5.00	108.05	10.9451
12.29 %	2010	5.00	108.295	10.9064
12.29 %	2010	5.00	108.35	10.8977
12.29 %	2010	5.00	108.00	10.9530
12.29 %	2010	5.00	108.38	10.8930
12.29 %	2010	5.00	108.38	10.8930
12.29 %	2010	5.00	108.32	10.9025
12.29 %	2010	5.00	108.30	10.9056
12.29 %	2010	5.00	107.83	10.9800
12.29 %	2010	5.00	107.82	10.9816
12.29 %	2010	5.00	107.875	10.9728
12.29 %	2010	5.00	107.85	10.9768
12.29 %	2010	5.00	107.85	10.9768
12.29 %	2010	5.00	107.74	10.9943
12.29 %	2010	5.00	107.80	10.9847
12.29 %	2010	5.00	108.29	10.9072
12.29 %	2010	10.00	107.96	10.9594
12.29 %	2010	5.00	108.15	10.9293
12.29 %	2010	5.00	108.30	10.9056
12.29 %	2010	5.00	107.82	10.9816
12.29 %	2010	5.00	108.24	10.9151
12.29 %	2010	5.00	108.35	10.8977
11.50 %	2010	5.00	103.61	10.9050
11.50 %	2010	0.98	103.85	10.8668
11.50 %	2010	5.00	103.61	10.9050
12.32 %	2011	10.00	107.95	11.0528
12.32 %	2011	5.00	108.40	10.9851
12.32 %	2011	5.00	108.29	11.0016
12.32 %	2011	5.00	108.29	11.0016
12.32 %	2011	5.00	108.31	10.9986
12.32 %	2011	5.00	108.36	10.9911
12.32 %	2011	5.00	108.30	11.0001
12.32 %	2011	5.00	108.365	10.9904
12.32 %	2011	5.00	108.31	10.9986
12.32 %	2011	5.00	108.29	11.0016
12.32 %	2011	5.00	108.32	10.9971
12.32 %	2011	5.00	108.33	10.9956
12.32 %	2011	5.00	108.37	10.9896
12.32 %	2011	30.00	107.95	11.0528
12.32 %	2011	5.00	108.40	10.9851
12.32 %	2011	10.00	107.80	11.0755
12.32 %	2011	5.00	108.05	11.0377

12.32 %	2011	5.00	108.23	11.0107
12.32 %	2011	15.00	107.95	11.0528
12.32 %	2011	5.00	108.38	10.9881
12.32 %	2011	5.00	108.37	10.9896
12.32 %	2011	5.00	108.29	11.0016
12.32 %	2011	5.00	108.30	11.0001
12.32 %	2011	5.00	108.34	10.9941
12.32 %	2011	5.00	108.30	11.0001
12.32 %	2011	5.00	108.29	11.0016
12.32 %	2011	5.00	107.70	11.0906
12.32 %	2011	20.00	107.80	11.0755
12.32 %	2011	5.00	108.33	10.9956
12.32 %	2011	5.00	108.30	11.0001
12.32 %	2011	5.00	108.30	11.0001
12.32 %	2011	5.00	107.95	11.0528
12.32 %	2011	5.00	108.32	10.9971
12.32 %	2011	5.00	108.35	10.9926
12.32 %	2011	5.00	108.31	10.9986
12.32 %	2011	5.00	108.00	11.0453
12.32 %	2011	5.00	108.39	10.9866
12.32 %	2011	10.00	107.82	11.0724
12.32 %	2011	5.00	108.36	10.9911
12.32 %	2011	5.00	108.00	11.0453
12.32 %	2011	5.00	108.36	10.9911
12.32 %	2011	10.00	107.82	11.0724
12.32 %	2011	5.00	108.03	11.0408
12.32 %	2011	5.00	108.315	10.9979
12.32 %	2011	5.00	108.40	10.9851
12.32 %	2011	5.00	108.40	10.9851
12.32 %	2011	5.00	108.29	11.0016
12.32 %	2011	5.00	108.20	11.0152
12.32 %	2011	5.00	107.70	11.0906
10.25 %	2012	1.50	95.30	10.9490
10.25 %	2012	1.00	95.30	10.9490
10.25 %	2012	1.00	95.75	10.8796
12.40 %	2013	5.00	108.70	11.1389
12.40 %	2013	5.00	108.78	11.1281
12.40 %	2013	5.00	108.70	11.1389
12.40 %	2013	5.00	108.73	11.1348
12.40 %	2013	10.00	108.46	11.1716
12.40 %	2013	5.00	108.74	11.1335
12.40 %	2013	50.00	108.50	11.1661
12.40 %	2013	5.00	108.75	11.1321
12.40 %	2013	5.00	108.74	11.1335
12.40 %	2013	5.00	108.75	11.1321
12.40 %	2013	5.00	108.75	11.1321
12.40 %	2013	5.00	108.74	11.1335
12.40 %	2013	5.00	108.70	11.1389
12.40 %	2013	5.00	108.75	11.1321
12.40 %	2013	5.00	108.78	11.1281
12.40 %	2013	5.00	108.69	11.1403
12.40 %	2013	5.00	108.75	11.1321
12.40 %	2013	5.00	108.70	11.1389
12.40 %	2013	5.00	108.78	11.1281
12.40 %	2013	5.00	108.78	11.1281

11.83 %	2014	5.00	104.73	11.1638
11.83 %	2014	5.00	104.93	11.1369
11.83 %	2014	5.00	104.65	11.1746
11.83 %	2014	5.00	104.64	11.1759
11.83 %	2014	5.00	104.735	11.1631
11.83 %	2014	5.00	104.73	11.1638
11.83 %	2014	5.00	104.71	11.1665
11.83 %	2014	5.00	104.73	11.1638
11.83 %	2014	5.00	104.63	11.1773
11.83 %	2014	5.00	104.73	11.1638
11.83 %	2014	5.00	104.73	11.1638
11.83 %	2014	5.00	104.75	11.1611
11.83 %	2014	5.00	104.65	11.1746
11.83 %	2014	10.00	104.75	11.1611
11.83 %	2014	0.20	104.80	11.1544
11.83 %	2014	5.00	104.41	11.2070
11.83 %	2014	5.00	104.43	11.2043
11.83 %	2014	5.00	104.70	11.1678
11.83 %	2014	10.00	104.41	11.2070
11.83 %	2014	5.00	104.70	11.1678
11.83 %	2014	5.00	104.75	11.1611
11.83 %	2014	5.00	104.74	11.1625
11.83 %	2014	5.00	104.75	11.1611
11.83 %	2014	5.00	104.66	11.1732
11.83 %	2014	5.00	104.74	11.1625
11.83 %	2014	5.00	104.68	11.1705
11.83 %	2014	5.00	104.675	11.1712
11.83 %	2014	5.00	104.75	11.1611
11.83 %	2014	5.00	104.74	11.1625
11.83 %	2014	5.00	104.76	11.1598
11.83 %	2014	5.00	104.72	11.1651
11.83 %	2014	5.00	104.55	11.1881
11.83 %	2014	5.00	104.74	11.1625
11.83 %	2014	0.50	104.70	11.1678
11.83 %	2014	5.00	104.75	11.1611
11.83 %	2014	10.00	104.72	11.1651
11.83 %	2014	5.00	104.69	11.1692
11.83 %	2014	5.00	104.65	11.1746
11.83 %	2014	5.00	104.67	11.1719
11.83 %	2014	5.00	104.69	11.1692
11.83 %	2014	5.00	104.69	11.1692
11.83 %	2014	5.00	104.73	11.1638
11.83 %	2014	5.00	104.73	11.1638
11.50 %	2015	5.00	102.38	11.1670
11.50 %	2015	5.00	102.39	11.1656
11.50 %	2015	5.00	102.35	11.1710
11.50 %	2015	10.00	102.22	11.1886
11.50 %	2015	5.00	102.38	11.1670
11.50 %	2015	5.00	102.38	11.1670
12.30 %	2016	5.00	107.95	11.2263
12.30 %	2016	0.20	107.75	11.2517
12.30 %	2016	0.27	107.75	11.2517
12.30 %	2016	5.00	107.81	11.2441
12.30 %	2016	5.00	108.00	11.2200
12.30 %	2016	5.00	107.90	11.2327

12.30 %	2016	5.00	107.70	11.2581
12.30 %	2016	5.00	108.00	11.2200
12.60 %	2018	10.00	110.12	11.2867
12.60 %	2018	0.20	110.25	11.2712
12.60 %	2018	5.00	110.05	11.2951
12.60 %	2018	10.00	110.12	11.2867
12.60 %	2018	10.00	110.10	11.2891
Total		1968.356		
B. State Government Securities				
12.25%	GUJRAT SDL 2009	4.00	105.95	11.1919
12.25%	GUJRAT SDL 2009	5.00	107.18	10.9850
11.85%	MAHARASTRA SDL 2009	0.15	102.44	11.4204
Total		9.15		
C. Treasury Bills				
(i) 14 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
	05/02/2000	0.9375	99.8905	7.9803
	12/02/2000	35.00	99.7295	8.2274
Total		35.9375		
(ii) 91 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
	04/03/2000	5.00	99.2463	8.3767
	11/03/2000	22.55	99.0771	8.4766
	11/03/2000	3.00	99.0556	8.6760
	11/03/2000	1.00	99.0878	8.3774
	04/04/2000	5.00	98.4889	8.7262
	08/04/2000	1.50	98.3960	8.7261
	15/04/2000	5.00	98.2239	8.7759
	22/04/2000	15.00	98.0721	8.7262
	29/04/2000	7.75	97.9110	8.7261
	29/04/2000	4.00	97.8713	8.8955
Total		69.80		
(iii) 182 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
	03/02/2000	1.00	99.9294	8.5722
	22/06/2000	1.2875	96.4298	9.4242
	20/07/2000	11.00	95.8034	9.3244
Total		13.2875		
(iv) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
	25/02/2000	2.00	99.4043	8.7254
	25/02/2000	2.00	99.4381	8.2275
	10/03/2000	5.00	99.0580	8.8756
	24/03/2000	5.00	98.7808	8.4767
	29/06/2000	14.90	96.2236	9.5237
	19/10/2000	2.00	93.4278	9.7732
	14/12/2000	4.10	92.2076	9.6734
	14/12/2000	10.90	92.2076	9.6734
	25/01/2001	10.00	91.0633	9.9228
	25/01/2001	5.00	91.0879	9.8928
	25/01/2001	7.43	91.0633	9.9228
Total		68.33		
II. REPO Transactions *				
(Other than with RBI)				

Nomenclature (1)	Amount (Face Value) (in Rs.Crore) (2)	Price * Per Rs.100 Nominal (3)	Repo Rate (%pa) (4)	Repo Period (Days) (5)

A. Government of India Dated Securities				
11.55 % 2001	50.00	101.92	9.25	63
10.85 % 2001	50.00	101.25	9.25	63
11.19 % 2005	27.00	103.00	8.10	1
11.99 % 2009	8.00	106.65	8.20	1
12.32 % 2011	25.00	108.30	8.65	14
Total	160.00			
B. Treasury Bills	NIL			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 31 January 2000