

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 01 February 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	0.05	101.27	7.6504
13.25 % 2000	5.00	100.98	8.8591
13.25 % 2000	0.38	100.98	8.8591
Zero Coupon Bond 2000 (III)	20.00	95.850	9.6444
11.40 % 2000	5.00	100.895	9.9197
11.40 % 2000	25.00	100.89	9.9276
11.55 % 2001	1.00	101.85	10.1036
11.55 % 2001	5.00	101.90	10.0655
11.55 % 2001	5.00	101.915	10.0540
11.55 % 2001	5.00	101.90	10.0655
11.75 % 2001	10.00	102.34	10.0861
11.75 % 2001	5.00	102.32	10.1000
11.75 % 2001	10.00	102.34	10.0861
11.75 % 2001	5.00	102.305	10.1104
11.75 % 2001	5.00	102.34	10.0861
11.75 % 2001	5.00	102.34	10.0861
11.75 % 2001	5.00	102.33	10.0931
11.75 % 2001	5.00	102.43	10.0237
11.75 % 2001	5.00	102.33	10.0931
11.75 % 2001	5.00	102.34	10.0861
11.00 % 2002	5.00	101.695	10.1312
11.00 % 2002	5.00	101.695	10.1312
11.00 % 2002	5.00	101.70	10.1288
11.00 % 2002	10.00	101.68	10.1387
11.00 % 2002	5.00	101.70	10.1288
11.15 % 2002	10.00	102.17	10.1652
11.15 % 2002	5.00	102.18	10.1607
11.15 % 2002	5.00	102.18	10.1607
11.15 % 2002	5.00	102.18	10.1607
11.15 % 2002	25.00	102.17	10.1652
11.15 % 2002	5.00	102.16	10.1696
11.15 % 2002	10.00	102.16	10.1696
11.15 % 2002	5.00	102.17	10.1652
11.15 % 2002	5.00	102.20	10.1519
11.15 % 2002	5.00	102.18	10.1607
11.15 % 2002	5.00	102.155	10.1718
11.15 % 2002	5.00	102.16	10.1696
11.15 % 2002	5.00	102.20	10.1519
11.15 % 2002	10.00	102.19	10.1563
11.10 % 2003	5.00	102.26	10.2381

12.50 %	2004	5.00	107.00	10.3695
12.50 %	2004	5.00	106.99	10.3724
12.50 %	2004	5.00	106.98	10.3753
12.50 %	2004	25.00	106.98	10.3753
12.50 %	2004	25.00	106.98	10.3753
12.50 %	2004	30.00	106.98	10.3753
12.50 %	2004	20.00	106.96	10.3811
12.50 %	2004	5.00	106.97	10.3782
12.50 %	2004	5.00	107.03	10.3608
12.50 %	2004	20.00	106.83	10.4188
12.50 %	2004	5.00	107.00	10.3695
11.50 %	2004	5.00	103.78	10.3717
11.50 %	2004	5.00	103.80	10.3660
11.50 %	2004	5.00	103.745	10.3818
11.50 %	2004	5.00	103.80	10.3660
11.50 %	2004	5.00	103.80	10.3660
11.95 %	2004	10.00	105.49	10.3850
11.95 %	2004	10.00	105.48	10.3878
11.98 %	2004	10.00	105.66	10.3947
11.98 %	2004	5.00	105.66	10.3947
11.98 %	2004	5.00	105.72	10.3786
11.98 %	2004	5.00	105.71	10.3813
11.19 %	2005	5.00	103.00	10.4599
11.19 %	2005	5.00	103.03	10.4528
11.19 %	2005	5.00	103.03	10.4528
11.19 %	2005	5.00	103.025	10.4540
11.19 %	2005	5.00	103.00	10.4599
11.19 %	2005	10.00	103.00	10.4599
11.19 %	2005	5.00	103.00	10.4599
11.19 %	2005	5.00	103.05	10.4480
11.19 %	2005	5.00	103.03	10.4528
11.19 %	2005	5.00	102.98	10.4647
11.68 %	2006	5.00	105.00	10.5518
11.68 %	2006	5.00	105.00	10.5518
11.68 %	2006	10.00	105.00	10.5518
11.68 %	2006	5.00	104.99	10.5539
11.68 %	2006	5.00	105.00	10.5518
11.68 %	2006	10.00	105.00	10.5518
11.68 %	2006	5.00	105.01	10.5496
11.68 %	2006	5.00	104.96	10.5605
11.68 %	2006	5.00	105.00	10.5518
11.68 %	2006	10.00	105.00	10.5518
11.68 %	2006	5.00	105.005	10.5507
11.68 %	2006	5.00	105.00	10.5518
11.75 %	2006	5.00	105.33	10.5499
11.75 %	2006	5.00	105.27	10.5629
11.75 %	2006	5.00	105.33	10.5499
11.75 %	2006	5.00	105.27	10.5629
11.75 %	2006	5.00	105.32	10.5521
11.75 %	2006	10.00	105.27	10.5629
11.75 %	2006	5.00	105.33	10.5499
11.75 %	2006	5.00	105.32	10.5521
11.75 %	2006	5.00	105.32	10.5521
11.75 %	2006	10.00	105.35	10.5456
11.75 %	2006	5.00	105.28	10.5607

11.50 %	2006	5.00	104.25	10.5494
11.50 %	2006	10.00	104.22	10.5559
11.50 %	2006	5.00	104.23	10.5537
11.50 %	2006	5.00	104.25	10.5494
11.50 %	2006	5.00	104.23	10.5537
11.50 %	2006	5.00	104.22	10.5559
11.90 %	2007	10.00	106.27	10.6391
11.90 %	2007	10.00	106.27	10.6391
11.90 %	2007	10.00	106.30	10.6334
11.90 %	2007	5.00	106.32	10.6295
11.90 %	2007	5.00	106.26	10.6410
11.90 %	2007	10.00	106.35	10.6238
11.90 %	2007	5.00	106.27	10.6391
11.90 %	2007	5.00	106.27	10.6391
11.90 %	2007	10.00	106.31	10.6314
11.90 %	2007	5.00	106.33	10.6276
11.90 %	2007	5.00	106.35	10.6238
11.90 %	2007	5.00	106.31	10.6314
11.90 %	2007	10.00	106.26	10.6410
11.90 %	2007	10.00	106.32	10.6295
11.50 %	2007	5.00	104.39	10.6422
12.00 %	2008	5.00	106.90	10.7125
12.00 %	2008	10.00	106.90	10.7125
12.00 %	2008	5.00	106.90	10.7125
12.00 %	2008	5.00	106.90	10.7125
12.00 %	2008	5.00	106.88	10.7160
12.00 %	2008	5.00	106.89	10.7143
12.00 %	2008	10.00	106.90	10.7125
12.00 %	2008	10.00	106.90	10.7125
12.00 %	2008	5.00	106.90	10.7125
12.00 %	2008	5.00	106.88	10.7160
11.50 %	2008	5.00	104.25	10.7085
10.80 %	2008	2.00	100.20	10.7622
10.80 %	2008	10.00	100.60	10.6894
10.80 %	2008	10.00	100.60	10.6894
12.25 %	2008	5.00	108.33	10.7378
12.25 %	2008	5.00	108.30	10.7429
11.99 %	2009	5.00	106.75	10.8063
11.99 %	2009	10.00	106.74	10.8080
11.99 %	2009	5.00	106.78	10.8013
11.99 %	2009	5.00	106.77	10.8030
11.99 %	2009	5.00	106.78	10.8013
11.99 %	2009	5.00	106.81	10.7963
11.99 %	2009	5.00	106.75	10.8063
11.99 %	2009	5.00	106.80	10.7980
11.99 %	2009	5.00	106.80	10.7980
11.99 %	2009	5.00	106.80	10.7980
11.99 %	2009	5.00	106.80	10.7980
11.99 %	2009	5.00	106.80	10.7980
11.99 %	2009	5.00	106.67	10.8197
11.99 %	2009	5.00	106.71	10.8130
11.99 %	2009	5.00	106.70	10.8147
11.99 %	2009	5.00	106.73	10.8097
11.99 %	2009	5.00	106.70	10.8147
11.99 %	2009	5.00	106.74	10.8080

11.99 %	2009	5.00	106.70	10.8147
11.99 %	2009	5.00	106.80	10.7980
11.99 %	2009	5.00	106.73	10.8097
11.99 %	2009	5.00	106.70	10.8147
11.99 %	2009	5.00	106.79	10.7997
11.99 %	2009	5.00	106.715	10.8122
12.29 %	2010	5.00	108.47	10.8789
12.29 %	2010	5.00	108.29	10.9072
12.29 %	2010	5.00	108.29	10.9072
12.29 %	2010	5.00	108.45	10.8820
12.29 %	2010	5.00	108.52	10.8710
12.29 %	2010	10.00	107.99	10.9546
12.29 %	2010	5.00	108.40	10.8899
12.29 %	2010	5.00	108.47	10.8789
12.29 %	2010	10.00	108.50	10.8741
12.29 %	2010	5.00	108.485	10.8765
12.29 %	2010	5.00	108.45	10.8820
12.29 %	2010	5.00	108.44	10.8836
12.29 %	2010	5.00	108.40	10.8899
12.29 %	2010	10.00	108.485	10.8765
12.29 %	2010	0.25	108.18	10.9246
12.29 %	2010	5.00	108.45	10.8820
12.29 %	2010	5.00	108.485	10.8765
12.29 %	2010	5.00	108.485	10.8765
12.29 %	2010	5.00	108.42	10.8867
12.29 %	2010	5.00	108.45	10.8820
11.50 %	2010	5.00	103.761	10.8809
11.50 %	2010	5.00	103.64	10.9002
11.50 %	2010	1.00	103.55	10.9145
11.50 %	2010	0.98	104.05	10.8351
11.50 %	2010	0.15	103.70	10.8906
11.50 %	2010	0.25	103.70	10.8906
11.50 %	2010	10.00	103.73	10.8859
12.32 %	2011	5.00	108.50	10.9701
12.32 %	2011	5.00	108.45	10.9776
12.32 %	2011	5.00	108.47	10.9746
12.32 %	2011	5.00	108.40	10.9851
12.32 %	2011	5.00	108.35	10.9926
12.32 %	2011	5.00	108.345	10.9934
12.32 %	2011	5.00	108.48	10.9731
12.32 %	2011	10.00	108.31	10.9986
12.32 %	2011	10.00	108.34	10.9941
12.32 %	2011	5.00	108.40	10.9851
12.32 %	2011	5.00	108.345	10.9934
12.32 %	2011	5.00	108.45	10.9776
12.32 %	2011	5.00	108.45	10.9776
12.32 %	2011	5.00	108.50	10.9701
12.32 %	2011	10.00	108.30	11.0001
12.32 %	2011	10.00	108.45	10.9776
12.32 %	2011	5.00	108.44	10.9791
12.32 %	2011	5.00	108.45	10.9776
12.32 %	2011	5.00	108.345	10.9934
12.32 %	2011	10.00	108.36	10.9911
12.32 %	2011	5.00	108.49	10.9716
12.32 %	2011	5.00	108.45	10.9776

12.32 %	2011	5.00	108.50	10.9701
12.32 %	2011	5.00	108.345	10.9934
12.32 %	2011	5.00	108.40	10.9851
12.32 %	2011	5.00	108.355	10.9919
12.32 %	2011	5.00	108.355	10.9919
12.32 %	2011	5.00	108.355	10.9919
12.32 %	2011	5.00	108.355	10.9919
12.32 %	2011	5.00	108.48	10.9731
12.32 %	2011	5.00	108.47	10.9746
12.32 %	2011	5.00	108.49	10.9716
12.32 %	2011	5.00	108.49	10.9716
12.32 %	2011	5.00	108.35	10.9926
8.00 %	2011	3.00	81.75	10.8442
12.40 %	2013	5.00	108.88	11.1145
12.40 %	2013	5.00	108.88	11.1145
12.40 %	2013	5.00	108.88	11.1145
12.40 %	2013	5.00	108.85	11.1186
12.40 %	2013	5.00	108.75	11.1321
12.40 %	2013	5.00	108.88	11.1145
12.40 %	2013	5.00	108.91	11.1104
12.40 %	2013	15.00	108.785	11.1274
12.40 %	2013	5.00	108.85	11.1186
12.40 %	2013	10.00	108.89	11.1131
12.40 %	2013	5.00	108.73	11.1348
12.40 %	2013	5.00	108.89	11.1131
12.40 %	2013	5.00	108.79	11.1267
12.40 %	2013	5.00	108.80	11.1253
12.40 %	2013	5.00	108.90	11.1118
12.40 %	2013	5.00	108.78	11.1281
12.40 %	2013	5.00	108.85	11.1186
12.40 %	2013	5.00	108.89	11.1131
12.40 %	2013	5.00	108.87	11.1158
12.40 %	2013	5.00	108.89	11.1131
12.40 %	2013	5.00	108.80	11.1253
11.83 %	2014	5.00	104.85	11.1476
11.83 %	2014	5.00	104.84	11.1490
11.83 %	2014	5.00	104.90	11.1409
11.83 %	2014	5.00	104.85	11.1476
11.83 %	2014	5.00	104.85	11.1476
11.83 %	2014	5.00	104.81	11.1530
11.83 %	2014	5.00	104.86	11.1463
11.83 %	2014	5.00	104.87	11.1450
11.83 %	2014	5.00	104.77	11.1584
11.83 %	2014	5.00	104.78	11.1571
11.83 %	2014	5.00	104.745	11.1618
11.83 %	2014	5.00	104.80	11.1544
11.83 %	2014	5.00	104.88	11.1436
11.83 %	2014	5.00	104.86	11.1463
11.83 %	2014	5.00	104.84	11.1490
11.83 %	2014	5.00	104.87	11.1450
11.83 %	2014	10.00	104.75	11.1611
11.83 %	2014	15.00	104.90	11.1409
11.83 %	2014	5.00	104.82	11.1517
11.83 %	2014	5.00	104.73	11.1638
11.83 %	2014	5.00	104.85	11.1476

11.83 %	2014	5.00	104.82	11.1517
11.83 %	2014	5.00	104.73	11.1638
11.83 %	2014	4.00	104.845	11.1483
11.83 %	2014	5.00	104.70	11.1678
11.83 %	2014	5.00	104.745	11.1618
11.83 %	2014	5.00	104.75	11.1611
11.83 %	2014	5.00	104.88	11.1436
11.83 %	2014	5.00	104.85	11.1476
11.83 %	2014	5.00	104.80	11.1544
11.83 %	2014	5.00	104.71	11.1665
11.83 %	2014	10.00	104.71	11.1665
11.83 %	2014	5.00	104.86	11.1463
11.83 %	2014	5.00	104.86	11.1463
11.83 %	2014	5.00	104.84	11.1490
11.83 %	2014	5.00	104.89	11.1423
11.83 %	2014	5.00	104.80	11.1544
11.83 %	2014	5.00	104.81	11.1530
11.83 %	2014	5.00	104.90	11.1409
11.83 %	2014	5.00	104.90	11.1409
11.83 %	2014	5.00	104.81	11.1530
11.83 %	2014	5.00	104.87	11.1450
11.83 %	2014	5.00	104.85	11.1476
11.83 %	2014	5.00	104.87	11.1450
11.83 %	2014	5.00	104.90	11.1409
11.83 %	2014	5.00	104.90	11.1409
11.83 %	2014	5.00	104.81	11.1530
11.83 %	2014	5.00	104.87	11.1450
11.83 %	2014	5.00	104.715	11.1658
11.83 %	2014	5.00	104.82	11.1517
11.83 %	2014	5.00	104.58	11.1840
11.83 %	2014	5.00	104.85	11.1476
11.83 %	2014	5.00	104.785	11.1564
11.83 %	2014	5.00	104.72	11.1651
11.83 %	2014	5.00	104.81	11.1530
11.83 %	2014	5.00	104.72	11.1651
11.83 %	2014	5.00	104.72	11.1651
11.83 %	2014	5.00	104.82	11.1517
11.83 %	2014	5.00	104.84	11.1490
11.83 %	2014	5.00	104.70	11.1678
11.83 %	2014	5.00	104.85	11.1476
11.83 %	2014	5.00	104.80	11.1544
11.83 %	2014	5.00	104.85	11.1476
11.83 %	2014	5.00	104.73	11.1638
11.83 %	2014	5.00	104.73	11.1638
11.50 %	2015	5.00	102.45	11.1575
11.50 %	2015	5.00	102.43	11.1602
11.50 %	2015	2.00	102.30	11.1778
11.50 %	2015	3.00	102.30	11.1778
12.30 %	2016	5.00	108.09	11.2086
12.30 %	2016	5.00	108.10	11.2073
12.30 %	2016	5.00	108.08	11.2099
12.30 %	2016	5.00	108.00	11.2200
12.30 %	2016	0.33	108.00	11.2200
12.30 %	2016	5.00	108.12	11.2048
12.30 %	2016	5.00	108.05	11.2137

12.30 %	2016	5.00	108.01	11.2187
12.30 %	2016	5.00	108.05	11.2137
12.30 %	2016	5.00	108.00	11.2200
12.30 %	2016	5.00	108.06	11.2124
12.30 %	2016	5.00	108.07	11.2111
12.30 %	2016	5.00	108.095	11.2080
12.60 %	2018	5.00	110.09	11.2903
12.60 %	2018	5.00	110.10	11.2891
12.60 %	2018	5.00	110.10	11.2891
12.60 %	2018	5.00	110.10	11.2891
12.60 %	2018	5.00	110.115	11.2873
12.60 %	2018	5.00	110.08	11.2915
12.60 %	2018	10.00	110.15	11.2831
12.60 %	2018	10.00	110.10	11.2891
12.60 %	2018	0.45	110.15	11.2831
12.60 %	2018	1.1115	110.15	11.2831
12.60 %	2018	0.8885	110.15	11.2831
12.60 %	2018	5.00	110.15	11.2831
12.60 %	2018	5.00	110.15	11.2831

Total 2005.84

B. State Government Securities

13.50% KERALA SDL	2003	0.15	108.50	10.3732
12.25% GUJRAT SDL	2009	1.00	106.10	11.1665
11.50% BIHAR S.D.	2010	0.484	101.90	11.1865
11.50% BIHAR S.D.	2010	1.02	101.90	11.1865
11.50% BIHAR S.D.	2010	0.096	101.90	11.1865
11.50% BIHAR S.D.	2010	8.40	101.90	11.1865

Total 11.15

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise) (DD/MM/YYYY)

05/02/2000	0.033	99.9179	7.4772
12/02/2000	65.00	99.7505	8.2768

Total 65.033

(ii) 91 Day Bills (Maturity-wise) (DD/MM/YYYY)

12/02/2000	5.00	99.7460	8.4265
26/02/2000	5.00	99.4381	8.2275
26/02/2000	10.00	99.4212	8.4764
04/03/2000	2.00	99.2344	8.7759
11/03/2000	2.00	99.0790	8.6759
11/03/2000	4.00	99.1000	8.4763
04/04/2000	15.00	98.4620	9.0250
08/04/2000	5.00	98.3783	8.9557
08/04/2000	5.00	98.3659	9.0253
22/04/2000	3.00	98.0632	8.8755

22/04/2000	1.00	98.0952	8.7261
29/04/2000	10.00	97.8878	8.9253
Total	67.00		
(iii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
17/02/2000	7.00	99.6505	7.9790
17/02/2000	5.00	99.6288	8.4763
17/02/2000	4.00	99.6288	8.4763
27/04/2000	5.00	97.9348	8.9254
27/04/2000	5.00	97.9235	8.9753
Total	26.00		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
11/02/2000	15.00	99.7731	8.2779
11/02/2000	4.00	99.7677	8.4754
25/02/2000	5.00	99.4475	8.4261
25/02/2000	10.00	99.4442	8.4767
10/03/2000	5.00	99.1075	8.6262
19/10/2000	5.00	93.6390	9.4739
19/10/2000	3.00	93.4512	9.7732
14/12/2000	5.00	92.1195	9.8230
27/12/2000	2.00	91.9372	9.6735
11/01/2001	5.9775	91.4432	9.8728
25/01/2001	19.70	91.1268	9.8728
25/01/2001	5.00	91.1268	9.8728
25/01/2001	0.30	91.1268	9.8728
Total	84.9775		

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				
11.64 % 2000	45.00	100.85	8.50	12
11.40 % 2000	75.00	100.90	8.90	31
11.55 % 2001	30.00	101.75	8.50	11
11.00 % 2002	40.00	101.50	9.50	42
12.50 % 2004	50.00	106.98	8.90	31
11.68 % 2006	30.00	103.75	8.50	13
11.83 % 2014	40.00	104.70	9.50	49
Total	310.00			
B. Treasury Bills	NIL			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 01 February 2000