

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 05 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			
11.64 % 2000	5.00	100.945	9.5439
11.64 % 2000	10.00	100.90	9.6420
11.40 % 2000	5.00	101.06	9.6328
11.40 % 2000	5.00	101.07	9.6168
11.40 % 2000	5.00	101.05	9.6489
11.40 % 2000	10.00	101.05	9.6489
11.40 % 2000	3.00	101.04	9.6649
11.40 % 2000	8.50	101.04	9.6649
11.40 % 2000	10.00	101.04	9.6649
11.40 % 2000	10.00	101.05	9.6489
11.40 % 2000	15.00	101.05	9.6489
11.55 % 2001	5.00	102.43	9.6477
11.55 % 2001	5.00	102.40	9.6706
11.55 % 2001	10.00	102.38	9.6858
11.55 % 2001	10.00	102.30	9.7469
11.55 % 2001	1.00	101.90	10.0531
11.55 % 2001	15.00	102.38	9.6858
11.55 % 2001	5.00	102.23	9.8004
11.55 % 2001	10.00	102.35	9.7087
11.55 % 2001	10.00	102.35	9.7087
11.55 % 2001	5.00	102.35	9.7087
11.55 % 2001	5.00	102.34	9.7164
11.55 % 2001	5.00	102.34	9.7164
11.55 % 2001	8.00	102.35	9.7087
11.55 % 2001	5.00	102.39	9.6782
11.55 % 2001	5.00	102.345	9.7125
11.55 % 2001	10.00	102.35	9.7087
11.55 % 2001	5.00	102.35	9.7087
11.55 % 2001	10.00	102.34	9.7164
10.85 % 2001	5.00	101.55	9.6999
11.75 % 2001	5.00	102.85	9.7219
11.75 % 2001	5.00	102.85	9.7219
11.75 % 2001	20.00	102.85	9.7219
11.75 % 2001	5.00	102.80	9.7566
11.75 % 2001	5.00	102.85	9.7219
11.75 % 2001	5.00	102.85	9.7219
11.75 % 2001	5.00	102.74	9.7983
11.75 % 2001	5.00	102.79	9.7636
11.75 % 2001	5.00	102.84	9.7289
11.75 % 2001	5.00	102.80	9.7566

11.47 %	2001	10.00	102.73	9.7961
12.69 %	2002	5.00	105.35	9.9724
11.00 %	2002	5.00	102.25	9.8517
11.00 %	2002	5.00	102.30	9.8270
11.15 %	2002	46.00	102.75	9.9053
11.15 %	2002	5.00	102.75	9.9053
11.15 %	2002	5.00	102.90	9.8390
11.15 %	2002	10.00	102.68	9.9362
11.15 %	2002	5.00	102.80	9.8832
11.15 %	2002	5.00	102.70	9.9274
11.15 %	2002	5.00	102.80	9.8832
11.15 %	2002	5.00	102.95	9.8170
11.15 %	2002	5.00	102.74	9.9097
11.15 %	2002	5.00	102.80	9.8832
11.15 %	2002	5.00	102.79	9.8876
11.15 %	2002	5.00	102.85	9.8611
11.15 %	2002	5.00	102.75	9.9053
11.15 %	2002	5.00	102.75	9.9053
11.55 %	2002(I)	5.00	103.80	9.9365
11.55 %	2002(I)	5.00	103.78	9.9447
11.55 %	2002(I)	25.00	103.78	9.9447
11.55 %	2002(I)	15.00	103.77	9.9488
12.50 %	2004	5.00	107.70	10.1630
12.50 %	2004	5.00	107.76	10.1458
12.50 %	2004	5.00	107.84	10.1227
12.50 %	2004	5.00	107.80	10.1342
12.50 %	2004	5.00	107.82	10.1285
12.50 %	2004	5.00	107.80	10.1342
12.50 %	2004	5.00	107.83	10.1256
12.50 %	2004	5.00	107.85	10.1199
12.50 %	2004	5.00	107.82	10.1285
12.50 %	2004	10.00	107.85	10.1199
12.50 %	2004	5.00	107.85	10.1199
12.50 %	2004	5.00	107.84	10.1227
12.50 %	2004	10.00	107.88	10.1112
12.50 %	2004	5.00	107.87	10.1141
12.50 %	2004	5.00	107.85	10.1199
12.50 %	2004	5.00	107.90	10.1055
12.50 %	2004	5.00	107.079	10.3426
12.50 %	2004	5.00	107.77	10.1429
12.50 %	2004	5.00	107.95	10.0911
11.50 %	2004	10.00	104.66	10.1164
11.50 %	2004	10.00	104.65	10.1192
11.50 %	2004	10.00	104.70	10.1049
11.50 %	2004	5.00	104.67	10.1135
11.50 %	2004	5.00	104.75	10.0906
11.50 %	2004	5.00	104.69	10.1078
12.59 %	2004	5.00	108.30	10.1809
11.98 %	2004	5.00	106.60	10.1404
11.98 %	2004	15.00	106.70	10.1138
11.98 %	2004	10.00	106.70	10.1138
11.98 %	2004	10.00	106.70	10.1138
11.98 %	2004	5.00	106.62	10.1351
11.98 %	2004	5.00	106.64	10.1297
11.98 %	2004	5.00	106.68	10.1191

11.19 %	2005	5.00	104.00	10.2225
11.19 %	2005	5.00	104.00	10.2225
11.19 %	2005	5.00	103.96	10.2320
11.68 %	2006	5.00	106.15	10.3026
11.68 %	2006	10.00	106.07	10.3197
11.90 %	2007	5.00	107.40	10.4221
11.90 %	2007	10.00	107.47	10.4089
11.90 %	2007	5.00	107.50	10.4032
11.50 %	2007	5.00	105.65	10.4061
11.50 %	2007	5.00	105.63	10.4098
11.50 %	2007	5.00	105.50	10.4339
9.50 %	2008	3.00	93.65	10.6952
12.00 %	2008	5.00	108.05	10.5089
12.00 %	2008	5.00	108.04	10.5107
12.00 %	2008	5.00	108.05	10.5089
12.00 %	2008	5.00	108.05	10.5089
12.00 %	2008	10.00	108.05	10.5089
12.00 %	2008	5.00	108.10	10.5002
12.00 %	2008	5.00	107.925	10.5308
12.00 %	2008	5.00	108.08	10.5037
12.00 %	2008	5.00	108.10	10.5002
12.00 %	2008	5.00	108.10	10.5002
12.00 %	2008	5.00	108.10	10.5002
12.00 %	2008	5.00	108.05	10.5089
12.00 %	2008	10.00	108.05	10.5089
12.00 %	2008	5.00	108.04	10.5107
12.00 %	2008	5.00	108.00	10.5177
12.00 %	2008	5.00	108.05	10.5089
12.00 %	2008	5.00	108.00	10.5177
12.00 %	2008	5.00	108.10	10.5002
12.00 %	2008	15.00	108.10	10.5002
12.00 %	2008	5.00	108.02	10.5142
12.00 %	2008	10.00	108.02	10.5142
12.00 %	2008	5.00	108.00	10.5177
12.00 %	2008	5.00	108.00	10.5177
12.00 %	2008	5.00	108.05	10.5089
12.00 %	2008	10.00	108.05	10.5089
12.00 %	2008	10.00	108.06	10.5072
12.00 %	2008	5.00	108.00	10.5177
12.00 %	2008	5.00	107.99	10.5194
12.00 %	2008	5.00	108.02	10.5142
12.00 %	2008	5.00	108.10	10.5002
12.00 %	2008	5.00	108.05	10.5089
11.99 %	2009	10.00	108.02	10.5956
11.99 %	2009	10.00	108.04	10.5924
11.99 %	2009	10.00	108.05	10.5907
11.99 %	2009	5.00	108.03	10.5940
11.99 %	2009	10.00	108.06	10.5891
11.99 %	2009	5.00	108.04	10.5924
11.99 %	2009	5.00	108.02	10.5956
11.99 %	2009	5.00	108.04	10.5924
11.99 %	2009	5.00	107.99	10.6006
11.99 %	2009	5.00	108.03	10.5940
11.99 %	2009	5.00	108.05	10.5907
11.99 %	2009	5.00	108.05	10.5907

11.99 %	2009	5.00	108.07	10.5874
11.99 %	2009	5.00	108.00	10.5989
11.99 %	2009	5.00	140.01	6.2017
11.99 %	2009	5.00	108.09	10.5842
11.99 %	2009	5.00	107.37	10.7027
11.99 %	2009	5.00	108.10	10.5825
11.99 %	2009	5.00	108.05	10.5907
11.99 %	2009	5.00	108.04	10.5924
11.99 %	2009	5.00	108.03	10.5940
11.99 %	2009	5.00	107.99	10.6006
11.99 %	2009	5.00	108.03	10.5940
11.99 %	2009	8.00	108.07	10.5874
11.99 %	2009	5.00	108.05	10.5907
11.99 %	2009	5.00	107.99	10.6006
11.99 %	2009	5.00	108.05	10.5907
11.99 %	2009	5.00	108.09	10.5842
11.99 %	2009	5.00	107.97	10.6038
11.99 %	2009	5.00	108.05	10.5907
11.50 %	2009	5.00	105.33	10.5780
12.29 %	2010	5.00	109.98	10.6421
12.29 %	2010	5.00	109.90	10.6544
12.29 %	2010	5.00	109.90	10.6544
12.29 %	2010	5.00	109.95	10.6467
12.29 %	2010	5.00	109.93	10.6498
12.29 %	2010	1.00	110.02	10.6359
12.29 %	2010	5.00	109.95	10.6467
12.29 %	2010	5.00	109.95	10.6467
12.29 %	2010	5.00	109.91	10.6529
12.29 %	2010	10.00	109.90	10.6544
12.29 %	2010	5.00	109.95	10.6467
12.29 %	2010	5.00	110.00	10.6390
12.29 %	2010	5.00	109.95	10.6467
12.29 %	2010	5.00	109.91	10.6529
12.29 %	2010	5.00	109.96	10.6452
12.29 %	2010	5.00	110.02	10.6359
12.29 %	2010	5.00	110.02	10.6359
12.29 %	2010	5.00	110.02	10.6359
12.29 %	2010	5.00	109.92	10.6513
12.29 %	2010	5.00	109.96	10.6452
12.29 %	2010	10.00	110.00	10.6390
12.29 %	2010	5.00	109.96	10.6452
12.29 %	2010	10.00	109.96	10.6452
12.29 %	2010	5.00	109.95	10.6467
12.29 %	2010	5.00	109.96	10.6452
12.32 %	2011	5.00	109.95	10.7537
12.32 %	2011	5.00	109.95	10.7537
12.32 %	2011	45.00	110.00	10.7464
12.32 %	2011	5.00	109.96	10.7523
12.32 %	2011	5.00	109.95	10.7537
12.32 %	2011	5.00	109.92	10.7582
12.32 %	2011	5.00	109.90	10.7611
12.32 %	2011	10.00	109.98	10.7493
12.32 %	2011	5.00	109.98	10.7493
12.32 %	2011	5.00	109.95	10.7537
12.32 %	2011	5.00	109.95	10.7537

12.32 %	2011	10.00	110.05	10.7390
12.32 %	2011	10.00	109.97	10.7508
12.32 %	2011	5.00	110.05	10.7390
12.32 %	2011	10.00	110.00	10.7464
12.32 %	2011	5.00	110.05	10.7390
12.32 %	2011	5.00	109.95	10.7537
12.32 %	2011	5.00	109.98	10.7493
12.32 %	2011	5.00	109.90	10.7611
12.32 %	2011	5.00	109.95	10.7537
12.32 %	2011	5.00	109.98	10.7493
12.32 %	2011	5.00	109.92	10.7582
12.32 %	2011	10.00	109.98	10.7493
12.32 %	2011	5.00	109.98	10.7493
10.25 %	2012	0.50	95.75	10.8797
12.40 %	2013	5.00	110.49	10.8986
12.40 %	2013	5.00	110.46	10.9026
12.40 %	2013	10.00	110.49	10.8986
12.40 %	2013	10.00	110.47	10.9012
12.40 %	2013	5.00	110.50	10.8973
12.40 %	2013	5.00	110.50	10.8973
12.40 %	2013	5.00	110.50	10.8973
12.40 %	2013	5.00	110.45	10.9039
12.40 %	2013	5.00	110.46	10.9026
12.40 %	2013	5.00	110.58	10.8866
12.40 %	2013	15.00	110.45	10.9039
12.40 %	2013	10.00	110.52	10.8946
11.83 %	2014	45.56	105.85	11.0138
11.83 %	2014	5.00	106.44	10.9359
11.83 %	2014	5.00	106.53	10.9241
11.83 %	2014	10.00	106.55	10.9215
11.83 %	2014	5.00	106.55	10.9215
11.83 %	2014	5.00	106.45	10.9346
11.83 %	2014	5.00	106.55	10.9215
11.83 %	2014	5.00	106.48	10.9307
11.83 %	2014	5.00	106.50	10.9280
11.83 %	2014	5.00	106.485	10.9300
11.83 %	2014	5.00	106.49	10.9293
11.83 %	2014	10.00	106.49	10.9293
11.83 %	2014	5.00	106.55	10.9215
11.83 %	2014	5.00	106.50	10.9280
11.83 %	2014	5.00	106.55	10.9215
11.83 %	2014	5.00	106.49	10.9293
11.83 %	2014	5.00	106.53	10.9241
11.83 %	2014	5.00	106.50	10.9280
11.83 %	2014	5.00	106.50	10.9280
11.83 %	2014	5.00	106.50	10.9280
11.83 %	2014	10.00	106.48	10.9307
11.83 %	2014	5.00	106.47	10.9320
11.83 %	2014	5.00	106.44	10.9359
11.83 %	2014	5.00	106.44	10.9359
11.83 %	2014	5.00	106.46	10.9333
11.83 %	2014	5.00	106.52	10.9254
11.83 %	2014	5.00	105.75	11.0271
11.83 %	2014	5.00	106.53	10.9241
11.83 %	2014	10.00	106.53	10.9241

11.83 %	2014	10.00	106.45	10.9346
11.83 %	2014	5.00	106.50	10.9280
11.83 %	2014	5.00	106.43	10.9372
11.83 %	2014	5.00	106.50	10.9280
11.83 %	2014	5.00	106.48	10.9307
11.83 %	2014	5.00	106.46	10.9333
11.83 %	2014	5.00	106.44	10.9359
11.83 %	2014	5.00	106.54	10.9228
11.83 %	2014	5.00	106.51	10.9267
11.83 %	2014	5.00	106.475	10.9313
11.83 %	2014	5.00	106.50	10.9280
11.83 %	2014	5.00	106.48	10.9307
11.83 %	2014	5.00	106.45	10.9346
11.83 %	2014	5.00	106.48	10.9307
11.83 %	2014	5.00	106.47	10.9320
11.83 %	2014	20.00	106.45	10.9346
11.83 %	2014	5.00	106.47	10.9320
11.83 %	2014	5.00	106.45	10.9346
11.83 %	2014	5.00	106.45	10.9346
11.83 %	2014	15.00	106.46	10.9333
11.83 %	2014	5.00	106.47	10.9320
11.83 %	2014	10.00	106.515	10.9261
11.50 %	2015	1.00	104.22	10.9213
11.50 %	2015	10.00	104.10	10.9371
12.30 %	2016	5.00	109.85	10.9882
12.30 %	2016	5.00	109.92	10.9796
12.30 %	2016	10.00	109.85	10.9882
12.30 %	2016	5.00	110.10	10.9574
12.30 %	2016	5.00	110.10	10.9574
12.60 %	2018	5.00	112.20	11.0418
12.60 %	2018	5.00	112.25	11.0361
12.60 %	2018	5.00	112.30	11.0303
12.60 %	2018	5.00	112.10	11.0534
12.60 %	2018	5.00	112.10	11.0534
12.60 %	2018	5.00	112.15	11.0476
12.60 %	2018	5.00	112.05	11.0592
12.60 %	2018	5.00	112.05	11.0592
12.60 %	2018	10.00	112.15	11.0476
Total		1970.56		
B. State Government Securities		NIL		
C. Treasury Bills				
(i) 91 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
19/02/2000		2.80	99.6941	7.9778
22/04/2000		0.4225	98.2384	8.4769
29/04/2000		50.00	98.0814	8.4766
Total		53.2225		
(ii) 182 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
20/07/2000		10.00	95.9420	9.2746
20/07/2000		5.00	95.9630	9.2246
Total		15.00		
(iii) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
24/03/2000		2.50	98.9524	8.0279

21/09/2000	3.25	94.3126	9.5437
11/01/2001	5.00	91.9270	9.3743
Total	10.75		
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				
12.30 % 2016	15.00	110.10	8.25	2
B. Treasury Bills	NIL			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 05 February 2000