

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 11 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	0.06	101.12	7.6531
Zero Coupon Bond 2000 (III)	20.00	96.370	8.9519
Zero Coupon Bond 2000 (II)	20.00	95.900	9.2882
11.40 % 2000	5.00	101.04	9.6244
11.40 % 2000	5.00	101.00	9.6901
11.40 % 2000	10.00	101.032	9.6367
11.40 % 2000	10.00	101.02	9.6572
11.40 % 2000	20.00	101.00	9.6901
11.40 % 2000	10.00	101.00	9.6901
11.40 % 2000	5.00	101.00	9.6901
11.40 % 2000	5.00	101.10	9.5259
13.75 % 2001	10.00	104.78	9.6828
11.55 % 2001	5.00	102.40	9.6478
11.55 % 2001	10.00	102.50	9.5708
11.55 % 2001	2.00	102.65	9.4555
11.55 % 2001	10.00	102.52	9.5554
10.85 % 2001	10.00	101.60	9.6481
10.85 % 2001	5.00	101.65	9.6112
11.68 % 2002	5.00	104.18	9.7446
11.68 % 2002	10.00	104.20	9.7356
11.15 % 2002	25.00	103.05	9.7667
11.15 % 2002	10.00	103.05	9.7667
11.15 % 2002	10.00	103.05	9.7667
11.15 % 2002	10.00	103.05	9.7667
11.15 % 2002	5.00	103.04	9.7711
11.15 % 2002	5.00	103.10	9.7445
11.15 % 2002	15.00	103.12	9.7357
11.15 % 2002	5.00	103.02	9.7799
11.15 % 2002	10.00	103.05	9.7667
11.15 % 2002	5.00	103.12	9.7357
11.55 % 2002(I)	1.00	104.40	9.6816
11.55 % 2002(I)	5.00	104.03	9.8334
11.10 % 2003	25.00	103.50	9.7737
11.10 % 2003	5.00	103.48	9.7810
11.10 % 2003	15.00	103.48	9.7810
11.10 % 2003	5.00	103.50	9.7737
11.10 % 2003	10.00	103.48	9.7810
12.50 % 2004	5.00	108.31	9.9808
12.50 % 2004	10.00	108.35	9.9693
12.50 % 2004	5.00	108.15	10.0268

12.50 %	2004	0.045	108.50	9.9264
12.50 %	2004	5.00	108.30	9.9837
12.50 %	2004	5.00	108.28	9.9894
12.50 %	2004	5.00	108.30	9.9837
12.50 %	2004	5.00	108.25	9.9980
12.50 %	2004	5.00	108.28	9.9894
12.50 %	2004	5.00	108.29	9.9866
12.50 %	2004	5.00	108.29	9.9866
12.50 %	2004	5.00	108.29	9.9866
12.50 %	2004	5.00	108.43	9.9464
12.50 %	2004	5.00	108.30	9.9837
12.50 %	2004	5.00	108.29	9.9866
12.50 %	2004	5.00	108.10	10.0412
11.98 %	2004	45.00	107.15	9.9897
11.98 %	2004	5.00	107.18	9.9817
11.98 %	2004	10.00	107.23	9.9684
11.98 %	2004	5.00	107.18	9.9817
11.98 %	2004	5.00	107.20	9.9764
11.98 %	2004	10.00	107.18	9.9817
11.98 %	2004	10.00	107.21	9.9737
11.98 %	2004	5.00	107.18	9.9817
11.98 %	2004	5.00	107.00	10.0295
11.98 %	2004	5.00	107.18	9.9817
11.98 %	2004	5.00	107.18	9.9817
11.98 %	2004	5.00	107.25	9.9631
11.98 %	2004	5.00	107.15	9.9897
11.68 %	2006	5.00	106.74	10.1742
11.68 %	2006	5.00	106.82	10.1572
11.68 %	2006	10.00	106.82	10.1572
11.68 %	2006	5.00	106.70	10.1827
11.68 %	2006	5.00	106.75	10.1721
11.68 %	2006	5.00	106.73	10.1764
11.68 %	2006	5.00	106.73	10.1764
11.68 %	2006	5.00	106.73	10.1764
11.68 %	2006	5.00	106.73	10.1764
11.75 %	2006	10.00	107.10	10.1672
11.75 %	2006	5.00	107.08	10.1715
11.90 %	2007	5.00	108.30	10.2500
11.90 %	2007	5.00	108.40	10.2312
11.90 %	2007	1.00	108.05	10.2969
11.90 %	2007	5.00	108.17	10.2744
11.90 %	2007	5.00	108.20	10.2687
11.90 %	2007	10.00	108.33	10.2443
11.90 %	2007	5.00	108.35	10.2406
11.90 %	2007	5.00	108.45	10.2218
11.50 %	2007	5.00	106.50	10.2479
12.00 %	2008	5.00	109.17	10.3125
12.00 %	2008	5.00	109.17	10.3125
12.00 %	2008	10.00	109.14	10.3177
12.00 %	2008	5.00	109.12	10.3211
12.00 %	2008	5.00	109.40	10.2728
12.00 %	2008	5.00	109.24	10.3004
12.00 %	2008	5.00	109.08	10.3280
12.00 %	2008	5.00	109.20	10.3073
12.00 %	2008	5.00	109.28	10.2935

12.00 %	2008	5.00	109.18	10.3108
12.00 %	2008	5.00	109.27	10.2952
12.00 %	2008	5.00	109.22	10.3039
12.00 %	2008	5.00	109.29	10.2918
12.00 %	2008	5.00	109.35	10.2814
12.00 %	2008	5.00	109.25	10.2987
12.00 %	2008	5.00	109.26	10.2970
12.00 %	2008	5.00	109.35	10.2814
12.00 %	2008	5.00	109.20	10.3073
12.00 %	2008	10.00	109.21	10.3056
12.00 %	2008	5.00	109.18	10.3108
12.00 %	2008	10.00	109.18	10.3108
12.00 %	2008	5.00	109.30	10.2901
12.00 %	2008	10.00	109.25	10.2987
12.00 %	2008	5.00	109.22	10.3039
12.00 %	2008	5.00	109.22	10.3039
12.00 %	2008	10.00	109.22	10.3039
12.00 %	2008	5.00	109.23	10.3021
12.00 %	2008	5.00	109.10	10.3246
12.00 %	2008	10.00	109.21	10.3056
12.00 %	2008	5.00	109.35	10.2814
12.00 %	2008	5.00	109.30	10.2901
11.99 %	2009	10.00	109.00	10.4345
11.99 %	2009	5.00	109.16	10.4086
11.99 %	2009	5.00	109.28	10.3892
11.99 %	2009	5.00	109.30	10.3859
11.99 %	2009	5.00	109.24	10.3956
11.99 %	2009	10.00	109.30	10.3859
11.99 %	2009	10.00	109.27	10.3908
11.99 %	2009	5.00	109.13	10.4135
11.99 %	2009	5.00	109.15	10.4102
11.99 %	2009	10.00	109.26	10.3924
11.99 %	2009	5.00	109.24	10.3956
11.99 %	2009	5.00	108.85	10.4589
11.99 %	2009	5.00	109.43	10.3650
11.99 %	2009	5.00	108.95	10.4426
11.99 %	2009	10.00	108.90	10.4508
11.99 %	2009	10.00	109.18	10.4054
11.99 %	2009	5.00	108.94	10.4443
11.99 %	2009	5.00	109.195	10.4029
11.99 %	2009	5.00	109.20	10.4021
11.99 %	2009	5.00	109.20	10.4021
11.99 %	2009	5.00	109.27	10.3908
11.99 %	2009	5.00	109.22	10.3989
11.99 %	2009	5.00	109.30	10.3859
11.99 %	2009	5.00	109.30	10.3859
11.99 %	2009	5.00	109.20	10.4021
11.99 %	2009	5.00	109.27	10.3908
11.99 %	2009	5.00	109.40	10.3698
11.99 %	2009	5.00	109.00	10.4345
11.99 %	2009	5.00	109.30	10.3859
11.99 %	2009	10.00	109.23	10.3973
11.99 %	2009	10.00	109.33	10.3811
11.99 %	2009	5.00	109.30	10.3859
11.99 %	2009	5.00	109.29	10.3876

11.99 %	2009	5.00	109.25	10.3940
11.99 %	2009	5.00	109.25	10.3940
11.99 %	2009	5.00	109.18	10.4054
11.99 %	2009	5.00	109.20	10.4021
11.99 %	2009	5.00	109.33	10.3811
11.99 %	2009	10.00	109.34	10.3795
11.99 %	2009	5.00	109.25	10.3940
11.99 %	2009	5.00	109.23	10.3973
11.99 %	2009	5.00	109.26	10.3924
11.99 %	2009	5.00	109.15	10.4102
11.99 %	2009	5.00	109.35	10.3779
11.99 %	2009	5.00	108.90	10.4508
11.99 %	2009	5.00	109.10	10.4183
11.99 %	2009	5.00	109.30	10.3859
11.99 %	2009	5.00	109.00	10.4345
11.99 %	2009	5.00	109.24	10.3956
11.99 %	2009	5.00	109.30	10.3859
11.99 %	2009	5.00	109.30	10.3859
12.29 %	2010	5.00	111.24	10.4467
12.29 %	2010	10.00	111.24	10.4467
12.29 %	2010	10.00	111.24	10.4467
12.29 %	2010	5.00	111.45	10.4148
12.29 %	2010	1.00	111.30	10.4376
12.32 %	2011	5.00	111.30	10.5550
12.32 %	2011	5.00	111.30	10.5550
12.32 %	2011	15.00	111.105	10.5832
12.32 %	2011	5.00	111.32	10.5521
12.32 %	2011	5.00	111.46	10.5318
12.32 %	2011	5.00	111.37	10.5448
12.32 %	2011	10.00	111.30	10.5550
12.32 %	2011	10.00	111.28	10.5579
12.32 %	2011	5.00	111.34	10.5492
12.32 %	2011	5.00	111.30	10.5550
12.32 %	2011	10.00	111.33	10.5506
12.32 %	2011	10.00	111.30	10.5550
12.32 %	2011	5.00	111.32	10.5521
10.25 %	2012	4.00	97.34	10.6380
10.25 %	2012	5.00	98.30	10.4946
12.40 %	2013	5.00	111.75	10.7326
12.40 %	2013	5.00	111.78	10.7287
12.40 %	2013	5.00	112.09	10.6884
12.40 %	2013	15.00	111.505	10.7646
12.40 %	2013	5.00	111.50	10.7653
12.40 %	2013	5.00	111.65	10.7457
12.40 %	2013	15.00	111.70	10.7391
12.40 %	2013	5.00	111.735	10.7346
12.40 %	2013	25.00	111.85	10.7196
12.40 %	2013	5.00	111.60	10.7522
12.40 %	2013	5.00	111.70	10.7391
12.40 %	2013	5.00	111.18	10.8073
12.40 %	2013	5.00	111.50	10.7653
12.40 %	2013	5.00	111.735	10.7346
12.40 %	2013	5.00	111.62	10.7496
12.40 %	2013	5.00	111.60	10.7522
12.40 %	2013	10.00	111.77	10.7300

12.40 %	2013	5.00	111.72	10.7365
12.40 %	2013	5.00	111.79	10.7274
12.40 %	2013	20.00	111.57	10.7561
11.83 %	2014	10.00	107.62	10.7815
11.83 %	2014	5.00	107.60	10.7841
11.83 %	2014	5.00	107.61	10.7828
11.83 %	2014	15.00	107.77	10.7622
11.83 %	2014	5.00	107.61	10.7828
11.83 %	2014	5.00	107.65	10.7777
11.83 %	2014	5.00	107.65	10.7777
11.83 %	2014	5.00	107.79	10.7596
11.83 %	2014	5.00	107.82	10.7557
11.83 %	2014	46.00	107.15	10.8426
11.83 %	2014	10.00	107.79	10.7596
11.83 %	2014	5.00	107.62	10.7815
11.83 %	2014	5.00	107.85	10.7518
11.83 %	2014	5.00	107.92	10.7428
11.83 %	2014	10.00	107.66	10.7764
11.83 %	2014	5.00	107.80	10.7583
11.83 %	2014	5.00	107.83	10.7544
11.83 %	2014	20.00	107.45	10.8036
11.83 %	2014	5.00	107.78	10.7609
11.83 %	2014	5.00	107.65	10.7777
11.83 %	2014	5.00	107.66	10.7764
11.83 %	2014	5.00	107.81	10.7570
11.83 %	2014	5.00	107.81	10.7570
11.83 %	2014	10.00	107.83	10.7544
11.83 %	2014	5.00	107.81	10.7570
11.83 %	2014	10.00	107.70	10.7712
11.83 %	2014	5.00	107.83	10.7544
11.83 %	2014	5.00	107.82	10.7557
11.83 %	2014	5.00	107.78	10.7609
11.83 %	2014	5.00	107.74	10.7660
11.83 %	2014	5.00	107.60	10.7841
11.83 %	2014	15.00	107.505	10.7964
11.83 %	2014	10.00	107.65	10.7777
11.83 %	2014	10.00	107.75	10.7647
11.83 %	2014	5.00	107.84	10.7531
11.83 %	2014	5.00	107.82	10.7557
11.83 %	2014	1.00	107.85	10.7518
11.83 %	2014	5.00	107.72	10.7686
11.83 %	2014	5.00	107.85	10.7518
11.83 %	2014	5.00	107.70	10.7712
11.83 %	2014	5.00	107.80	10.7583
11.83 %	2014	5.00	107.75	10.7647
11.83 %	2014	5.00	107.80	10.7583
11.83 %	2014	10.00	107.62	10.7815
11.83 %	2014	10.00	107.65	10.7777
11.83 %	2014	5.00	107.65	10.7777
11.83 %	2014	5.00	107.70	10.7712
11.83 %	2014	10.00	107.83	10.7544
11.83 %	2014	10.00	107.48	10.7997
11.83 %	2014	5.00	107.68	10.7738
11.83 %	2014	5.00	107.81	10.7570
11.83 %	2014	5.00	107.81	10.7570

11.83 %	2014	10.00	107.65	10.7777
11.83 %	2014	5.00	107.80	10.7583
11.83 %	2014	5.00	107.60	10.7841
11.83 %	2014	5.00	107.60	10.7841
11.83 %	2014	5.00	107.81	10.7570
11.83 %	2014	5.00	107.79	10.7596
11.83 %	2014	10.00	107.57	10.7880
11.83 %	2014	10.00	107.70	10.7712
11.83 %	2014	5.00	107.75	10.7647
11.83 %	2014	15.00	107.60	10.7841
11.83 %	2014	5.00	107.86	10.7506
11.83 %	2014	5.00	107.85	10.7518
11.83 %	2014	5.00	107.79	10.7596
11.83 %	2014	5.00	107.83	10.7544
11.83 %	2014	5.00	107.89	10.7467
11.83 %	2014	5.00	107.70	10.7712
11.83 %	2014	5.00	107.82	10.7557
11.83 %	2014	5.00	107.65	10.7777
11.83 %	2014	5.00	107.64	10.7790
11.83 %	2014	5.00	107.79	10.7596
11.83 %	2014	5.00	107.73	10.7673
11.83 %	2014	5.00	107.88	10.7480
11.83 %	2014	5.00	107.74	10.7660
11.83 %	2014	5.00	107.79	10.7596
11.83 %	2014	5.00	107.80	10.7583
11.83 %	2014	10.00	107.85	10.7518
11.83 %	2014	10.00	107.58	10.7867
11.83 %	2014	5.00	107.85	10.7518
11.83 %	2014	5.00	108.02	10.7299
11.83 %	2014	5.00	107.82	10.7557
11.83 %	2014	10.00	107.80	10.7583
11.83 %	2014	5.00	107.80	10.7583
11.83 %	2014	10.00	107.77	10.7622
11.83 %	2014	2.50	107.77	10.7622
11.83 %	2014	5.00	107.78	10.7609
11.83 %	2014	10.00	107.90	10.7454
11.83 %	2014	10.00	107.81	10.7570
11.83 %	2014	15.00	107.64	10.7790
11.83 %	2014	5.00	107.80	10.7583
11.83 %	2014	5.00	107.79	10.7596
11.83 %	2014	5.00	107.85	10.7518
11.83 %	2014	5.00	108.02	10.7299
11.83 %	2014	5.00	107.87	10.7493
11.83 %	2014	10.00	107.64	10.7790
11.83 %	2014	5.00	108.00	10.7325
11.83 %	2014	5.00	107.87	10.7493
11.83 %	2014	5.00	107.95	10.7390
11.83 %	2014	5.00	107.77	10.7622
11.83 %	2014	5.00	107.60	10.7841
11.83 %	2014	5.00	107.48	10.7997
11.83 %	2014	5.00	107.83	10.7544
11.83 %	2014	5.00	107.85	10.7518
11.83 %	2014	10.00	107.60	10.7841
11.83 %	2014	5.00	107.65	10.7777
11.83 %	2014	10.00	107.50	10.7971

11.83 %	2014	5.00	107.81	10.7570
11.83 %	2014	5.00	107.84	10.7531
11.50 %	2015	1.00	105.35	10.7734
11.50 %	2015	5.00	105.45	10.7604
11.50 %	2015	0.50	105.35	10.7734
11.50 %	2015	5.00	105.45	10.7604
12.30 %	2016	5.00	111.28	10.8127
12.30 %	2016	5.00	111.47	10.7897
12.30 %	2016	5.00	111.45	10.7921
12.30 %	2016	5.00	111.47	10.7897
12.30 %	2016	5.00	111.47	10.7897
12.30 %	2016	5.00	111.45	10.7921
12.30 %	2016	5.00	111.495	10.7867
12.30 %	2016	5.00	111.42	10.7958
12.30 %	2016	10.00	111.45	10.7921
12.30 %	2016	5.00	111.43	10.7946
12.30 %	2016	2.00	110.39	10.9210
12.30 %	2016	1.00	111.40	10.7982
12.30 %	2016	5.00	111.68	10.7644
12.30 %	2016	10.00	111.45	10.7921
12.30 %	2016	5.00	111.45	10.7921
12.30 %	2016	5.00	111.44	10.7933
12.30 %	2016	5.00	111.55	10.7801
12.60 %	2018	10.00	113.60	10.8808
12.60 %	2018	5.00	113.65	10.8751
12.60 %	2018	27.50	107.43	11.6137
12.60 %	2018	5.00	113.72	10.8672
12.60 %	2018	5.00	113.70	10.8694
Total		2335.605		
B. State Government Securities				
14.00%	KERALA S.D.L. 2005	0.03	116.00	10.0146
12.25%	MAHARASHTRA SDL 2009	0.183	109.45	10.6091
12.25%	MAHARASHTRA SDL 2009	0.4185	109.45	10.6091
12.25%	MAHARASHTRA SDL 2009	0.009	109.45	10.6091
12.25%	MAHARASHTRA SDL 2009	0.0055	109.45	10.6091
12.25%	MAHARASHTRA SDL 2009	0.384	109.45	10.6091
Total		1.03		
C. Treasury Bills				
(i) 14 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
	19/02/2000	8.00	99.7908	8.4787
(ii) 91 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
	18/03/2000	2.50	99.1735	8.4265
(iii) 182 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
	25/05/2000	2.00	97.4997	8.9755
(iv) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
	25/02/2000	4.00	99.6788	8.3781
	10/03/2000	2.62	99.3560	8.4263
	24/03/2000	5.00	99.0370	8.4272
	21/09/2000	4.00	94.7880	8.9753
	14/12/2000	5.00	92.7815	9.2246
	27/12/2000	0.4725	92.4987	9.2247

08/02/2001	19.00	91.5590	9.2446
08/02/2001	10.00	91.5173	9.2945
08/02/2001	4.5825	91.5340	9.2745
08/02/2001	15.00	91.5173	9.2945
08/02/2001	10.00	91.5340	9.2745
08/02/2001	25.00	91.5340	9.2745
Total	104.675		
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				
Zero Coupon Bond 2000(III S	20.00	96.35	10.00	1
Zero Coupon Bond 2000(III S	52.00	95.85	15.00	1
11.64 % 2000	20.00	100.86	10.05	1
11.64 % 2000	25.00	100.86	11.00	1
11.64 % 2000	30.00	100.96	9.25	1
11.40 % 2000	20.00	100.96	10.00	14
11.40 % 2000	25.00	101.00	14.00	3
11.40 % 2000	20.00	100.98	10.05	1
11.40 % 2000	50.00	101.00	13.00	3
11.40 % 2000	40.00	101.00	13.00	1
11.40 % 2000	14.50	100.96	11.75	3
11.40 % 2000	25.00	100.96	11.00	1
11.40 % 2000	30.00	100.96	10.50	1
11.40 % 2000	50.00	101.00	18.00	3
11.40 % 2000	75.00	101.00	9.60	3
11.40 % 2000	19.00	101.10	14.00	3
11.40 % 2000	45.00	100.96	11.85	3
11.40 % 2000	50.00	100.96	11.75	1
11.40 % 2000	50.00	101.00	9.50	1
11.55 % 2001	82.45	102.43	12.00	3
11.55 % 2001	25.00	102.40	10.00	61
10.85 % 2001	5.00	101.70	14.00	3
11.75 % 2001	9.00	103.00	15.00	3
11.75 % 2001	46.00	103.00	15.00	3
11.75 % 2001	22.00	103.00	15.50	3
12.50 % 2004	45.00	108.30	13.50	3
12.50 % 2004	35.00	108.27	10.50	3
12.50 % 2004	50.00	108.30	19.00	3
12.59 % 2004	30.00	109.00	9.25	1
12.59 % 2004	50.00	109.00	18.00	3
14.00 % 2005(INSTALM	10.00	115.25	9.50	1
11.75 % 2006	25.00	107.05	18.00	3
13.05 % 2007	10.00	112.60	11.75	3
11.90 % 2007	10.00	108.30	10.50	3
11.50 % 2007	10.00	106.50	9.50	1
11.99 % 2009	50.00	109.05	13.00	1
11.99 % 2009	5.00	109.25	10.50	3
11.99 % 2009	14.00	109.10	9.20	3
12.32 % 2011	45.00	111.00	15.00	3

12.32 %	2011	30.00	111.30	15.00	1
12.32 %	2011	19.00	111.00	14.00	3
12.40 %	2013	10.00	111.80	10.50	3
11.83 %	2014	5.00	107.85	10.50	3
Total		1302.95			

B. Treasury Bills

(i) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

30/11/2000	53.00	93.0184	11.90	1
08/02/2001	50.00	91.5340	10.00	1

Total 103.00

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 11 February 2000