

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 16 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			
11.40 % 2000	5.00	101.10	9.4887
11.15 % 2002	1.50	104.00	9.3413
11.10 % 2003	25.00	102.95	9.9728
11.10 % 2003	10.00	103.00	9.9542
12.50 % 2004	5.00	108.00	10.0643
12.50 % 2004	5.00	107.95	10.0787
12.50 % 2004	5.00	107.50	10.2091
12.50 % 2004	10.00	107.98	10.0701
12.50 % 2004	5.00	107.97	10.0729
12.50 % 2004	5.00	107.50	10.2091
12.50 % 2004	5.00	107.35	10.2527
12.50 % 2004	5.00	108.00	10.0643
12.50 % 2004	5.00	108.05	10.0498
12.50 % 2004	20.00	107.40	10.2382
12.50 % 2004	5.00	108.00	10.0643
12.50 % 2004	10.00	107.98	10.0701
12.50 % 2004	5.00	108.00	10.0643
12.50 % 2004	5.00	108.00	10.0643
12.50 % 2004	5.00	108.05	10.0498
12.50 % 2004	10.00	109.00	9.7772
12.50 % 2004	5.00	108.15	10.0210
12.50 % 2004	0.25	109.35	9.6775
12.50 % 2004	5.00	107.99	10.0672
11.50 % 2004	5.00	104.80	10.0683
11.50 % 2004	5.00	104.70	10.0971
11.50 % 2004	5.00	104.85	10.0540
11.50 % 2004	5.00	104.85	10.0540
11.50 % 2004	5.00	104.80	10.0683
11.75 % 2004	5.00	105.20	10.2277
11.75 % 2004	5.00	105.70	10.0874
11.75 % 2004	5.00	105.50	10.1434
11.75 % 2004	0.35	105.50	10.1434
11.98 % 2004	5.00	106.80	10.0792
11.19 % 2005	5.00	104.05	10.2073
11.19 % 2005	10.00	104.00	10.2191
11.19 % 2005	5.00	104.07	10.2026
11.19 % 2005	5.00	104.40	10.1248
11.19 % 2005	5.00	104.25	10.1601
11.19 % 2005	5.00	104.15	10.1837
11.19 % 2005	5.00	104.25	10.1601

11.19 %	2005	5.00	104.10	10.1955
11.19 %	2005	5.00	104.20	10.1719
11.19 %	2005	10.00	104.25	10.1601
11.19 %	2005	5.00	104.20	10.1719
11.19 %	2005	10.00	104.00	10.2191
11.19 %	2005	5.00	104.00	10.2191
11.19 %	2005	5.00	104.26	10.1577
11.19 %	2005	5.00	104.21	10.1695
11.19 %	2005	5.00	104.00	10.2191
11.90 %	2007	5.00	108.10	10.2854
11.90 %	2007	10.00	108.00	10.3043
12.00 %	2008	25.00	108.95	10.3489
12.00 %	2008	0.25	109.75	10.2110
12.00 %	2008	10.00	108.95	10.3489
12.00 %	2008	10.00	110.78	10.0353
12.00 %	2008	15.00	110.78	10.0353
12.00 %	2008	10.00	108.90	10.3576
12.00 %	2008	5.00	109.30	10.2884
12.00 %	2008	5.00	108.85	10.3663
12.00 %	2008	5.00	108.75	10.3836
12.00 %	2008	10.00	108.81	10.3732
12.00 %	2008	5.00	108.88	10.3611
12.00 %	2008	5.00	110.85	10.0235
12.00 %	2008	10.00	108.88	10.3611
12.00 %	2008	10.00	108.85	10.3663
12.00 %	2008	5.00	110.80	10.0320
12.25 %	2008	0.35	111.25	10.2423
11.99 %	2009	10.00	108.21	10.5624
11.99 %	2009	5.00	108.50	10.5149
11.99 %	2009	10.00	109.70	10.3203
11.99 %	2009	5.00	108.50	10.5149
11.99 %	2009	5.00	108.50	10.5149
11.99 %	2009	5.00	109.40	10.3687
11.99 %	2009	5.00	108.95	10.4416
11.99 %	2009	5.00	108.85	10.4578
11.99 %	2009	5.00	109.10	10.4172
11.99 %	2009	5.00	109.25	10.3929
11.99 %	2009	5.00	108.75	10.4741
11.99 %	2009	5.00	109.00	10.4335
11.99 %	2009	5.00	108.95	10.4416
11.99 %	2009	5.00	109.50	10.3525
11.99 %	2009	10.00	109.50	10.3525
11.99 %	2009	5.00	108.50	10.5149
11.99 %	2009	10.00	109.45	10.3606
11.99 %	2009	5.00	108.82	10.4627
11.99 %	2009	10.00	109.20	10.4010
11.99 %	2009	10.00	108.95	10.4416
11.99 %	2009	5.00	108.95	10.4416
11.99 %	2009	10.00	108.88	10.4529
11.99 %	2009	5.00	108.70	10.4823
11.99 %	2009	10.00	109.30	10.3848
11.99 %	2009	5.00	109.50	10.3525
11.99 %	2009	10.00	108.20	10.5640
11.99 %	2009	5.00	108.87	10.4546
11.99 %	2009	5.00	108.85	10.4578

11.99 %	2009	5.00	108.80	10.4660
11.99 %	2009	10.00	108.50	10.5149
11.99 %	2009	5.00	108.95	10.4416
11.99 %	2009	5.00	108.93	10.4448
11.99 %	2009	5.00	108.80	10.4660
11.99 %	2009	5.00	108.95	10.4416
11.99 %	2009	5.00	109.35	10.3767
11.99 %	2009	5.00	109.40	10.3687
11.99 %	2009	5.00	109.40	10.3687
11.99 %	2009	5.00	109.57	10.3412
11.99 %	2009	5.00	108.75	10.4741
11.99 %	2009	5.00	109.51	10.3509
11.50 %	2009	5.00	106.10	10.4490
11.50 %	2009	5.00	106.60	10.3671
12.29 %	2010	5.00	110.65	10.5349
12.29 %	2010	5.00	110.68	10.5303
12.29 %	2010	5.00	111.15	10.4585
12.29 %	2010	5.00	111.24	10.4448
12.29 %	2010	5.00	111.22	10.4478
12.29 %	2010	5.00	111.25	10.4433
12.29 %	2010	5.00	110.65	10.5349
12.29 %	2010	10.00	110.55	10.5502
11.50 %	2010	5.00	105.75	10.5661
12.32 %	2011	5.00	112.75	10.3455
12.32 %	2011	5.00	111.55	10.5172
12.32 %	2011	10.00	111.54	10.5186
12.32 %	2011	5.00	111.00	10.5968
12.32 %	2011	5.00	111.05	10.5895
12.32 %	2011	5.00	111.50	10.5244
12.32 %	2011	25.00	111.60	10.5100
12.32 %	2011	5.00	109.95	10.7503
12.32 %	2011	5.00	109.90	10.7577
12.32 %	2011	10.00	111.25	10.5605
12.32 %	2011	5.00	110.75	10.6332
12.32 %	2011	5.00	111.15	10.5750
12.32 %	2011	25.00	112.77	10.3426
12.32 %	2011	5.00	113.01	10.3086
12.32 %	2011	18.00	111.50	10.5244
12.32 %	2011	5.00	110.75	10.6332
12.32 %	2011	10.00	111.75	10.4884
12.32 %	2011	5.00	111.65	10.5028
12.32 %	2011	7.00	112.75	10.3455
12.32 %	2011	5.00	110.86	10.6171
12.32 %	2011	5.00	110.80	10.6259
12.32 %	2011	45.00	112.747	10.3459
12.32 %	2011	5.00	110.85	10.6186
12.32 %	2011	10.00	112.747	10.3459
12.32 %	2011	15.00	112.747	10.3459
12.32 %	2011	10.00	110.50	10.6696
12.32 %	2011	5.00	110.85	10.6186
12.32 %	2011	10.00	110.80	10.6259
12.32 %	2011	5.00	110.80	10.6259
12.32 %	2011	10.00	110.85	10.6186
12.32 %	2011	10.00	112.75	10.3455
12.32 %	2011	10.00	112.76	10.3440

12.32 %	2011	5.00	111.60	10.5100
12.32 %	2011	5.00	111.31	10.5519
12.32 %	2011	5.00	111.04	10.5910
12.32 %	2011	5.00	111.60	10.5100
12.32 %	2011	10.00	111.55	10.5172
12.32 %	2011	10.00	111.56	10.5158
12.32 %	2011	5.00	111.48	10.5273
12.32 %	2011	5.00	111.60	10.5100
12.32 %	2011	0.22	111.25	10.5605
12.32 %	2011	5.00	110.85	10.6186
12.32 %	2011	5.00	111.35	10.5461
12.32 %	2011	5.00	111.52	10.5215
12.32 %	2011	10.00	111.60	10.5100
12.32 %	2011	5.00	110.80	10.6259
12.32 %	2011	10.00	112.75	10.3455
12.32 %	2011	20.00	112.75	10.3455
12.32 %	2011	10.00	110.79	10.6273
12.32 %	2011	5.00	111.31	10.5519
12.32 %	2011	25.00	112.75	10.3455
12.32 %	2011	5.00	110.75	10.6332
10.25 %	2012	1.00	98.90	10.4060
10.25 %	2012	0.50	96.10	10.8264
11.83 %	2014	1.00	108.75	10.6361
11.83 %	2014	10.00	106.95	10.8683
11.83 %	2014	10.00	109.40	10.5536
11.83 %	2014	5.00	107.00	10.8618
11.83 %	2014	5.00	107.50	10.7967
11.83 %	2014	5.00	108.40	10.6808
11.83 %	2014	5.00	106.45	10.9338
11.83 %	2014	10.00	109.40	10.5536
11.83 %	2014	5.00	106.75	10.8945
11.83 %	2014	10.00	109.53	10.5372
11.83 %	2014	5.00	107.05	10.8552
11.83 %	2014	5.00	107.00	10.8618
11.83 %	2014	10.00	106.40	10.9404
11.83 %	2014	5.00	107.05	10.8552
11.83 %	2014	5.00	107.19	10.8370
11.83 %	2014	5.00	106.50	10.9273
11.83 %	2014	5.00	106.50	10.9273
11.83 %	2014	5.00	107.54	10.7915
11.83 %	2014	25.00	109.40	10.5536
11.83 %	2014	5.00	107.00	10.8618
11.83 %	2014	25.00	107.75	10.7644
11.83 %	2014	5.00	106.60	10.9141
11.83 %	2014	5.00	107.13	10.8448
11.83 %	2014	5.00	106.30	10.9536
11.83 %	2014	5.00	108.10	10.7193
11.83 %	2014	5.00	109.40	10.5536
11.83 %	2014	5.00	107.00	10.8618
11.83 %	2014	5.00	107.17	10.8396
11.83 %	2014	5.00	108.05	10.7257
11.83 %	2014	5.00	108.10	10.7193
11.83 %	2014	5.00	108.00	10.7321
11.83 %	2014	10.00	107.10	10.8487
11.83 %	2014	5.00	106.50	10.9273

11.83 %	2014	5.00	106.80	10.8879
11.83 %	2014	5.00	107.05	10.8552
11.83 %	2014	5.00	107.35	10.8162
11.83 %	2014	5.00	106.90	10.8748
11.83 %	2014	10.00	109.40	10.5536
11.83 %	2014	5.00	107.20	10.8357
11.83 %	2014	5.00	107.20	10.8357
11.83 %	2014	15.00	109.40	10.5536
11.83 %	2014	10.00	109.50	10.5410
11.83 %	2014	5.00	108.10	10.7193
11.83 %	2014	5.00	107.18	10.8383
11.83 %	2014	5.00	106.50	10.9273
11.83 %	2014	5.00	107.00	10.8618
11.83 %	2014	5.00	107.30	10.8227
11.83 %	2014	5.00	107.25	10.8292
11.83 %	2014	5.00	106.90	10.8748
11.83 %	2014	5.00	105.75	11.0264
11.83 %	2014	10.00	107.20	10.8357
11.83 %	2014	5.00	109.44	10.5486
11.83 %	2014	5.00	107.40	10.8097
11.83 %	2014	10.00	109.50	10.5410
11.83 %	2014	5.00	109.41	10.5524
11.83 %	2014	5.00	107.30	10.8227
11.83 %	2014	5.00	107.45	10.8032
11.83 %	2014	5.00	107.25	10.8292
11.83 %	2014	5.00	106.95	10.8683
11.83 %	2014	10.00	106.90	10.8748
11.83 %	2014	10.00	107.00	10.8618
11.83 %	2014	10.00	106.90	10.8748
11.83 %	2014	5.00	106.95	10.8683
11.83 %	2014	5.00	105.75	11.0264
11.83 %	2014	2.00	109.30	10.5663
11.83 %	2014	5.00	109.45	10.5473
11.83 %	2014	5.00	108.10	10.7193
11.83 %	2014	5.00	108.10	10.7193
11.83 %	2014	20.00	107.00	10.8618
11.83 %	2014	5.00	106.50	10.9273
11.83 %	2014	5.00	106.40	10.9404
11.83 %	2014	5.00	109.50	10.5410
11.83 %	2014	5.00	109.50	10.5410
11.83 %	2014	5.00	107.18	10.8383
11.83 %	2014	5.00	106.47	10.9312
11.83 %	2014	10.00	106.40	10.9404
11.83 %	2014	5.00	109.42	10.5511
11.83 %	2014	10.00	107.35	10.8162
11.83 %	2014	5.00	107.54	10.7915
11.83 %	2014	5.00	107.52	10.7941
11.83 %	2014	5.00	107.40	10.8097
11.83 %	2014	5.00	107.15	10.8422
11.83 %	2014	5.00	106.40	10.9404
11.83 %	2014	5.00	107.52	10.7941
11.83 %	2014	10.00	106.80	10.8879
11.83 %	2014	5.00	107.00	10.8618
11.83 %	2014	10.00	107.10	10.8487
11.83 %	2014	5.00	107.10	10.8487

11.83 %	2014	5.00	107.05	10.8552
11.83 %	2014	5.00	107.12	10.8461
11.83 %	2014	5.00	107.25	10.8292
11.83 %	2014	5.00	107.25	10.8292
11.83 %	2014	5.00	107.25	10.8292
11.83 %	2014	20.00	107.72	10.7682
11.83 %	2014	10.00	108.05	10.7257
11.83 %	2014	5.00	108.06	10.7244
11.83 %	2014	5.00	107.14	10.8435
11.83 %	2014	5.00	108.00	10.7321
11.83 %	2014	5.00	107.55	10.7902
11.83 %	2014	10.00	107.10	10.8487
11.83 %	2014	5.00	107.20	10.8357
11.83 %	2014	5.00	107.20	10.8357
11.83 %	2014	5.00	107.225	10.8324
11.83 %	2014	10.00	109.37	10.5574
11.83 %	2014	5.00	107.05	10.8552
11.83 %	2014	5.00	108.40	10.6808
11.83 %	2014	10.00	109.42	10.5511
11.83 %	2014	5.00	109.58	10.5309
11.83 %	2014	5.00	106.95	10.8683
11.83 %	2014	5.00	108.05	10.7257
11.83 %	2014	5.00	107.15	10.8422
11.83 %	2014	15.00	107.15	10.8422
11.83 %	2014	5.00	107.00	10.8618
11.83 %	2014	5.00	106.50	10.9273
11.83 %	2014	5.00	106.45	10.9338
11.83 %	2014	15.00	107.05	10.8552
11.83 %	2014	15.00	106.75	10.8945
11.83 %	2014	10.00	106.95	10.8683
11.83 %	2014	5.00	109.40	10.5536
11.83 %	2014	10.00	106.80	10.8879
11.83 %	2014	5.00	108.04	10.7270
12.30 %	2016	10.00	111.20	10.8216
12.30 %	2016	10.00	111.00	10.8459
Total		2067.42		
B. State Government Securities			NIL	
C. Treasury Bills				
(i) 91 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
	11/03/2000	5.00	99.4483	8.0773
	18/03/2000	5.40	99.2833	8.4762
Total		10.40		
(ii) 182 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
	17/02/2000	3.00	99.9699	10.9597
(iii) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
	25/02/2000	10.00	99.7712	9.2749
	25/01/2001	0.50	92.0611	9.1249
	08/02/2001	19.00	91.6573	9.2546
	08/02/2001	15.00	91.4764	9.4740
Total		44.50		
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				
11.64 % 2000	30.00	100.72	19.00	1
11.64 % 2000	70.00	100.95	16.00	1
11.40 % 2000	50.00	100.80	15.25	1
11.40 % 2000	30.00	100.80	14.50	1
11.40 % 2000	30.00	100.80	18.50	1
12.50 % 2004	10.00	108.00	18.10	1
11.68 % 2006	9.00	106.50	28.40	1
11.90 % 2007	50.00	108.00	16.50	1
11.99 % 2009	35.00	100.75	28.40	1
11.83 % 2014	22.00	107.15	17.00	14
Total	336.00			
B. Treasury Bills				
(i) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
08/02/2001	25.00	91.8059	10.50	10

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 16 February 2000