

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 17 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	0.01	101.25	6.5425
13.25 % 2000	2.25	100.95	8.0634
11.64 % 2000	5.00	100.98	9.2922
11.64 % 2000	10.00	100.90	9.4788
11.40 % 2000	13.00	100.90	9.8184
11.40 % 2000	3.00	100.95	9.7340
11.68 % 2002	5.00	103.95	9.8358
11.68 % 2002	5.00	103.95	9.8358
11.15 % 2002	5.00	102.99	9.7871
11.15 % 2002	10.00	102.78	9.8808
11.15 % 2002	5.00	102.98	9.7916
11.15 % 2002	5.00	103.00	9.7827
11.15 % 2002	5.00	103.00	9.7827
11.15 % 2002	5.00	103.00	9.7827
11.15 % 2002	10.00	103.00	9.7827
11.55 % 2002(I)	10.00	103.94	9.8617
11.55 % 2002(I)	5.00	103.90	9.8782
11.55 % 2002(I)	15.00	103.95	9.8576
11.10 % 2003	5.00	103.10	9.9164
11.10 % 2003	5.00	103.10	9.9164
11.10 % 2003	5.00	103.10	9.9164
11.83 % 2003	10.00	105.34	9.9415
12.50 % 2004	5.00	107.60	10.1790
12.50 % 2004	5.00	108.20	10.0054
12.50 % 2004	2.00	108.38	9.9536
12.50 % 2004	5.00	108.20	10.0054
12.50 % 2004	0.15	108.25	9.9910
12.50 % 2004	5.00	107.995	10.0646
12.50 % 2004	5.00	108.02	10.0574
12.50 % 2004	5.00	108.25	9.9910
12.50 % 2004	5.00	108.02	10.0574
12.50 % 2004	5.00	108.20	10.0054
12.50 % 2004	5.00	108.20	10.0054
12.50 % 2004	5.00	108.30	9.9766
12.50 % 2004	5.00	108.25	9.9910
12.50 % 2004	5.00	108.25	9.9910
12.50 % 2004	5.00	108.25	9.9910
12.50 % 2004	5.00	108.25	9.9910
12.50 % 2004	5.00	108.24	9.9939
12.50 % 2004	5.00	108.15	10.0198

12.50 %	2004	10.00	108.20	10.0054
12.50 %	2004	10.00	108.06	10.0458
12.50 %	2004	5.00	108.15	10.0198
11.50 %	2004	10.00	104.94	10.0274
11.50 %	2004	5.00	105.10	9.9816
11.50 %	2004	10.00	104.98	10.0160
11.50 %	2004	5.00	104.96	10.0217
11.50 %	2004	10.00	104.98	10.0160
11.50 %	2004	5.00	104.99	10.0131
11.50 %	2004	5.00	104.99	10.0131
11.50 %	2004	5.00	104.98	10.0160
11.50 %	2004	5.00	105.00	10.0102
11.50 %	2004	5.00	104.95	10.0246
11.75 %	2004	10.00	105.85	10.0445
11.75 %	2004	10.00	105.85	10.0445
11.98 %	2004	5.00	107.00	10.0251
11.98 %	2004	1.10	107.00	10.0251
11.98 %	2004	5.00	107.15	9.9851
11.98 %	2004	10.00	106.90	10.0518
11.98 %	2004	5.00	107.00	10.0251
11.98 %	2004	5.00	107.02	10.0197
11.98 %	2004	5.00	107.10	9.9984
11.98 %	2004	5.00	107.05	10.0117
11.98 %	2004	10.00	106.85	10.0651
11.98 %	2004	5.00	107.05	10.0117
11.98 %	2004	10.00	107.00	10.0251
11.98 %	2004	10.00	107.05	10.0117
11.98 %	2004	10.00	106.85	10.0651
11.98 %	2004	5.00	106.83	10.0705
11.98 %	2004	5.00	107.02	10.0197
11.98 %	2004	5.00	107.02	10.0197
11.19 %	2005	5.00	104.35	10.1360
11.19 %	2005	5.00	104.30	10.1478
11.19 %	2005	10.00	104.35	10.1360
11.19 %	2005	5.00	104.42	10.1195
11.19 %	2005	5.00	104.40	10.1242
11.19 %	2005	5.00	104.40	10.1242
11.19 %	2005	5.00	104.41	10.1218
11.19 %	2005	10.00	104.25	10.1595
11.19 %	2005	5.00	104.38	10.1289
11.19 %	2005	5.00	104.30	10.1478
11.19 %	2005	5.00	104.40	10.1242
11.19 %	2005	5.00	104.40	10.1242
11.19 %	2005	5.00	104.41	10.1218
11.19 %	2005	5.00	104.30	10.1478
11.19 %	2005	5.00	104.45	10.1124
11.19 %	2005	5.00	104.345	10.1372
11.19 %	2005	5.00	104.35	10.1360
11.68 %	2006	5.00	106.60	10.2017
11.68 %	2006	5.00	106.60	10.2017
11.68 %	2006	5.00	106.65	10.1910
11.75 %	2006	5.00	106.95	10.1965
11.90 %	2007	10.00	108.00	10.3039
11.90 %	2007	5.00	108.05	10.2944
11.90 %	2007	5.00	108.13	10.2794

11.90 %	2007	5.00	108.00	10.3039
11.90 %	2007	5.00	108.12	10.2812
11.90 %	2007	5.00	108.15	10.2756
11.90 %	2007	5.00	108.15	10.2756
11.90 %	2007	5.00	108.15	10.2756
11.90 %	2007	5.00	108.15	10.2756
11.90 %	2007	5.00	108.14	10.2775
11.90 %	2007	5.00	107.95	10.3133
11.90 %	2007	5.00	107.95	10.3133
11.90 %	2007	10.00	108.00	10.3039
11.90 %	2007	5.00	108.10	10.2850
11.90 %	2007	5.00	108.10	10.2850
11.90 %	2007	5.00	108.12	10.2812
11.90 %	2007	5.00	108.13	10.2794
11.90 %	2007	5.00	108.13	10.2794
11.90 %	2007	5.00	108.13	10.2794
11.50 %	2007	5.00	106.28	10.2870
11.50 %	2007	10.00	101.95	11.1084
11.50 %	2007	5.00	106.26	10.2907
11.50 %	2007	5.00	106.25	10.2926
11.50 %	2007	5.00	106.25	10.2926
12.00 %	2008	5.00	108.93	10.3521
12.00 %	2008	5.00	108.95	10.3486
12.00 %	2008	5.00	108.83	10.3694
12.00 %	2008	10.00	108.80	10.3746
12.00 %	2008	5.00	108.92	10.3538
12.00 %	2008	5.00	109.00	10.3399
12.00 %	2008	5.00	108.85	10.3659
12.00 %	2008	5.00	108.94	10.3503
12.00 %	2008	5.00	108.95	10.3486
12.00 %	2008	5.00	108.94	10.3503
12.00 %	2008	5.00	108.94	10.3503
12.00 %	2008	5.00	108.87	10.3625
12.00 %	2008	10.00	108.90	10.3573
12.00 %	2008	5.00	108.87	10.3625
12.00 %	2008	5.00	108.80	10.3746
12.00 %	2008	5.00	108.94	10.3503
12.00 %	2008	10.00	108.84	10.3677
12.00 %	2008	5.00	108.94	10.3503
12.00 %	2008	0.40	108.95	10.3486
12.00 %	2008	10.00	108.95	10.3486
12.00 %	2008	10.00	108.80	10.3746
12.00 %	2008	5.00	108.95	10.3486
12.00 %	2008	5.00	108.80	10.3746
12.00 %	2008	5.00	108.94	10.3503
12.00 %	2008	10.00	108.80	10.3746
12.00 %	2008	5.00	108.95	10.3486
12.00 %	2008	5.00	108.90	10.3573
12.00 %	2008	10.00	108.94	10.3503
12.00 %	2008	5.00	108.95	10.3486
12.00 %	2008	5.00	108.93	10.3521
12.00 %	2008	5.00	108.935	10.3512
12.00 %	2008	30.00	108.92	10.3538
12.00 %	2008	5.00	108.92	10.3538
12.00 %	2008	5.00	108.92	10.3538

12.00 %	2008	25.00	108.85	10.3659
11.99 %	2009	10.00	108.70	10.4821
11.99 %	2009	10.00	108.85	10.4576
11.99 %	2009	5.00	109.00	10.4332
11.99 %	2009	5.00	109.05	10.4251
11.99 %	2009	5.00	109.02	10.4300
11.99 %	2009	5.00	108.85	10.4576
11.99 %	2009	5.00	108.80	10.4658
11.99 %	2009	5.00	109.05	10.4251
11.99 %	2009	5.00	109.05	10.4251
11.99 %	2009	5.00	109.05	10.4251
11.99 %	2009	5.00	108.94	10.4430
11.99 %	2009	10.00	109.76	10.3104
11.99 %	2009	5.00	109.06	10.4235
11.99 %	2009	5.00	109.05	10.4251
11.99 %	2009	5.00	109.18	10.4040
11.99 %	2009	5.00	109.10	10.4170
11.99 %	2009	5.00	109.10	10.4170
11.99 %	2009	5.00	109.05	10.4251
11.99 %	2009	5.00	109.05	10.4251
11.99 %	2009	5.00	108.90	10.4495
11.99 %	2009	5.00	109.05	10.4251
11.99 %	2009	5.00	109.45	10.3604
11.50 %	2009	5.00	106.15	10.4406
12.29 %	2010	5.00	110.75	10.5192
12.29 %	2010	5.00	111.00	10.4810
12.29 %	2010	5.00	111.00	10.4810
12.29 %	2010	5.00	111.05	10.4733
12.32 %	2011	5.00	111.00	10.5965
12.32 %	2011	5.00	110.70	10.6401
12.32 %	2011	5.00	111.20	10.5675
12.32 %	2011	5.00	110.85	10.6183
12.32 %	2011	5.00	111.20	10.5675
12.32 %	2011	5.00	111.10	10.5820
12.32 %	2011	10.00	111.15	10.5747
12.32 %	2011	5.00	110.80	10.6256
12.32 %	2011	5.00	111.145	10.5754
12.32 %	2011	5.00	111.18	10.5704
12.32 %	2011	5.00	111.00	10.5965
12.32 %	2011	0.22	111.80	10.4809
12.32 %	2011	10.00	111.15	10.5747
8.00 %	2011	1.00	85.40	10.2152
10.25 %	2012	5.00	98.25	10.5021
11.83 %	2014	5.00	107.40	10.8096
11.83 %	2014	10.00	107.40	10.8096
11.83 %	2014	5.00	107.25	10.8291
11.83 %	2014	5.00	106.80	10.8878
11.83 %	2014	5.00	107.35	10.8161
11.83 %	2014	5.00	107.32	10.8200
11.83 %	2014	10.00	107.10	10.8486
11.83 %	2014	5.00	106.95	10.8682
11.83 %	2014	5.00	107.05	10.8552
11.83 %	2014	10.00	106.90	10.8748
11.83 %	2014	5.00	107.35	10.8161
11.83 %	2014	5.00	106.95	10.8682

11.83 %	2014	5.00	106.90	10.8748
11.83 %	2014	5.00	107.35	10.8161
11.83 %	2014	1.00	109.85	10.4969
11.83 %	2014	5.00	107.35	10.8161
11.83 %	2014	5.00	107.32	10.8200
11.83 %	2014	5.00	107.15	10.8421
11.83 %	2014	5.00	107.05	10.8552
11.83 %	2014	5.00	107.50	10.7966
11.83 %	2014	5.00	107.30	10.8226
11.83 %	2014	5.00	107.10	10.8486
11.83 %	2014	5.00	107.37	10.8135
11.83 %	2014	5.00	107.37	10.8135
11.83 %	2014	1.00	107.65	10.7772
11.83 %	2014	5.00	107.45	10.8031
11.83 %	2014	5.00	107.45	10.8031
11.83 %	2014	5.00	107.49	10.7979
11.83 %	2014	2.00	107.48	10.7992
11.83 %	2014	3.00	107.20	10.8356
11.83 %	2014	1.00	108.20	10.7063
11.83 %	2014	5.00	108.05	10.7256
11.83 %	2014	5.00	107.45	10.8031
11.83 %	2014	5.00	107.05	10.8552
11.83 %	2014	5.00	107.34	10.8174
11.83 %	2014	5.00	107.20	10.8356
11.83 %	2014	5.00	107.35	10.8161
11.83 %	2014	5.00	107.25	10.8291
11.83 %	2014	5.00	107.38	10.8122
11.83 %	2014	10.00	107.20	10.8356
11.83 %	2014	5.00	107.35	10.8161
11.83 %	2014	10.00	107.12	10.8460
11.83 %	2014	10.00	107.15	10.8421
11.83 %	2014	5.00	107.20	10.8356
11.83 %	2014	5.00	106.90	10.8748
11.83 %	2014	10.00	107.50	10.7966
11.83 %	2014	5.00	107.35	10.8161
11.83 %	2014	5.00	107.30	10.8226
11.83 %	2014	10.00	107.22	10.8330
11.83 %	2014	5.00	107.35	10.8161
11.83 %	2014	5.00	107.34	10.8174
11.83 %	2014	5.00	107.40	10.8096
11.83 %	2014	5.00	107.38	10.8122
11.83 %	2014	5.00	107.28	10.8252
11.83 %	2014	5.00	107.05	10.8552
11.83 %	2014	5.00	107.35	10.8161
11.83 %	2014	5.00	107.85	10.7514
11.83 %	2014	15.00	107.47	10.8005
11.83 %	2014	10.00	107.30	10.8226
11.83 %	2014	5.00	107.15	10.8421
11.83 %	2014	5.00	107.05	10.8552
11.83 %	2014	5.00	107.05	10.8552
11.83 %	2014	5.00	106.90	10.8748
11.83 %	2014	5.00	107.05	10.8552
11.83 %	2014	5.00	107.40	10.8096
11.83 %	2014	5.00	107.29	10.8239
11.83 %	2014	5.00	107.38	10.8122

11.83 %	2014	5.00	107.36	10.8148
11.83 %	2014	10.00	106.85	10.8813
11.83 %	2014	10.00	107.40	10.8096
11.83 %	2014	5.00	107.15	10.8421
11.83 %	2014	5.00	107.05	10.8552
11.83 %	2014	5.00	107.05	10.8552
11.83 %	2014	5.00	107.40	10.8096
11.83 %	2014	5.00	107.37	10.8135
11.83 %	2014	5.00	107.32	10.8200
11.83 %	2014	5.00	107.37	10.8135
11.83 %	2014	5.00	107.00	10.8617
11.83 %	2014	5.00	107.37	10.8135
11.83 %	2014	5.00	107.38	10.8122
11.83 %	2014	5.00	107.38	10.8122
11.83 %	2014	5.00	107.00	10.8617
11.83 %	2014	5.00	107.35	10.8161
11.83 %	2014	5.00	107.00	10.8617
11.83 %	2014	5.00	107.05	10.8552
11.83 %	2014	5.00	107.10	10.8486
11.83 %	2014	5.00	106.95	10.8682
11.83 %	2014	5.00	107.00	10.8617
11.83 %	2014	5.00	107.30	10.8226
11.83 %	2014	5.00	106.95	10.8682
11.83 %	2014	5.00	107.49	10.7979
11.50 %	2015	15.00	105.14	10.8003
12.30 %	2016	0.40	111.40	10.7973
12.30 %	2016	1.00	110.95	10.8518
12.60 %	2018	5.00	113.00	10.9487
12.60 %	2018	5.00	113.15	10.9316
12.60 %	2018	5.00	113.09	10.9384
Total		1697.53		
B. State Government Securities		nil		
C. Treasury Bills				
(i) 91 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
26/02/2000		8.00	99.8031	7.9792
04/03/2000		2.00	99.6505	7.9790
11/03/2000		9.00	99.4984	7.9784
18/03/2000		1.00	99.2657	8.9754
18/03/2000		1.00	99.2657	8.9754
Total		21.00		
(ii) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
10/08/2000		5.00	95.6436	9.4740
30/11/2000		5.00	93.0493	9.4740
14/12/2000		14.00	92.8343	9.3344
14/12/2000		5.6725	92.3817	9.9726
14/12/2000		18.00	92.7704	9.4241
14/12/2000		20.00	92.8414	9.3244
14/12/2000		50.00	92.8364	9.3314
14/12/2000		20.00	92.8059	9.3742
14/12/2000		15.00	92.8272	9.3443
14/12/2000		10.00	92.8414	9.3244
14/12/2000		50.00	92.8414	9.3244
14/12/2000		20.00	92.8414	9.3244

14/12/2000	14.00	92.8414	9.3244
14/12/2000	5.00	92.8414	9.3244
14/12/2000	30.00	92.8414	9.3244
27/12/2000	5.00	92.4448	9.4740
27/12/2000	10.00	92.5553	9.3243
27/12/2000	25.00	92.5503	9.3311
27/12/2000	10.00	92.5184	9.3743
27/12/2000	10.00	92.5553	9.3243
27/12/2000	25.00	92.5553	9.3243
27/12/2000	4.00	92.5553	9.3243
27/12/2000	20.00	92.5553	9.3243
11/01/2001	50.00	92.1839	9.3808
11/01/2001	25.00	92.1839	9.3808
11/01/2001	25.00	92.1291	9.4522
11/01/2001	52.585	92.1507	9.4241
11/01/2001	50.00	92.1889	9.3743
11/01/2001	25.00	92.1889	9.3743
25/01/2001	5.00	91.8043	9.4739
25/01/2001	13.05	91.8835	9.3743
25/01/2001	25.00	91.8439	9.4241
25/01/2001	0.095	91.8835	9.3743
25/01/2001	70.00	91.8835	9.3743
25/01/2001	1.00	91.9629	9.2746
25/01/2001	70.00	91.8835	9.3743
25/01/2001	3.00	91.8835	9.3743
25/01/2001	75.00	91.8835	9.3743
08/02/2001	5.00	91.4573	9.5238
08/02/2001	25.00	91.5391	9.4242
08/02/2001	15.00	91.5391	9.4242
08/02/2001	30.00	91.5391	9.4242
Total	955.4025		

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				
11.40 % 2000	10.50	101.00	14.00	1
11.40 % 2000	30.00	100.80	18.00	1
12.50 % 2004	50.00	108.10	15.25	1
12.59 % 2004	20.00	108.65	15.25	1
Total	110.50			
B. Treasury Bills				
(i) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
13/07/2000	20.00	96.5772	11.00	14

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 17 February 2000