

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 18 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			
Zero Coupon Bond 2000	100.00	96.500	9.0439
Zero Coupon Bond 2000	236.00	96.500	9.0439
Zero Coupon Bond 2000	65.00	96.500	9.0439
Zero Coupon Bond 2000	5.00	96.500	9.0439
Zero Coupon Bond 2000	5.00	96.500	9.0439
Zero Coupon Bond 2000	3.00	96.500	9.0439
Zero Coupon Bond 2000	8.00	96.500	9.0439
Zero Coupon Bond 2000	55.00	96.500	9.0439
Zero Coupon Bond 2000	72.00	96.500	9.0439
Zero Coupon Bond 2000	5.00	96.500	9.0439
Zero Coupon Bond 2000	95.00	96.500	9.0439
Zero Coupon Bond 2000	5.00	96.500	9.0439
Zero Coupon Bond 2000	40.00	96.500	9.0439
Zero Coupon Bond 2000	10.00	96.500	9.0439
Zero Coupon Bond 2000	15.00	96.500	9.0439
Zero Coupon Bond 2000	27.00	96.500	9.0439
Zero Coupon Bond 2000	81.00	96.500	9.0439
Zero Coupon Bond 2000	35.00	96.500	9.0439
Zero Coupon Bond 2000	45.00	96.500	9.0439
Zero Coupon Bond 2000	35.00	96.500	9.0439
Zero Coupon Bond 2000	10.00	96.500	9.0439
Zero Coupon Bond 2000	25.00	96.500	9.0439
Zero Coupon Bond 2000	90.00	96.500	9.0439
Zero Coupon Bond 2000	14.00	96.500	9.0439
Zero Coupon Bond 2000	10.00	96.500	9.0439
Zero Coupon Bond 2000	103.00	96.500	9.0439
11.64 % 2000	5.00	100.70	9.9349
11.64 % 2000	30.00	100.70	9.9349
11.40 % 2000	5.00	100.96	9.7105
11.55 % 2001	3.00	102.90	9.2320
11.55 % 2001	0.50	102.65	9.4261
11.55 % 2001	15.00	102.47	9.5663
11.55 % 2001	10.00	102.48	9.5585
11.55 % 2001	0.50	102.50	9.5429
11.55 % 2001	0.30	102.50	9.5429
10.85 % 2001	10.00	101.61	9.6227
10.85 % 2001	25.00	101.61	9.6227
11.75 % 2001	10.00	102.90	9.6487
12.69 % 2002	5.00	105.40	9.9099
11.68 % 2002	10.00	104.10	9.7655

11.15 %	2002	5.00	103.05	9.7594
11.10 %	2003	5.00	103.12	9.9082
12.50 %	2004	10.00	108.21	10.0014
12.50 %	2004	5.00	107.97	10.0707
12.50 %	2004	5.00	108.25	9.9898
12.50 %	2004	5.00	108.00	10.0620
12.50 %	2004	5.00	108.00	10.0620
12.50 %	2004	5.00	107.99	10.0649
12.50 %	2004	5.00	108.23	9.9956
12.50 %	2004	5.00	108.23	9.9956
12.50 %	2004	5.00	108.20	10.0043
12.50 %	2004	5.00	107.95	10.0765
11.50 %	2004	5.00	105.10	9.9808
11.50 %	2004	5.00	105.05	9.9952
11.50 %	2004	10.00	105.00	10.0095
11.50 %	2004	5.00	105.11	9.9780
11.50 %	2004	10.00	105.11	9.9780
11.50 %	2004	5.00	105.11	9.9780
11.50 %	2004	5.00	105.10	9.9808
11.50 %	2004	5.00	105.05	9.9952
11.50 %	2004	5.00	105.08	9.9866
11.50 %	2004	10.00	105.00	10.0095
11.50 %	2004	5.00	105.09	9.9837
11.50 %	2004	5.00	105.10	9.9808
11.50 %	2004	5.00	105.11	9.9780
11.75 %	2004	20.00	106.00	10.0017
11.98 %	2004	10.00	106.82	10.0724
11.98 %	2004	5.00	107.09	10.0003
11.98 %	2004	10.00	107.10	9.9977
11.98 %	2004	5.00	107.05	10.0110
11.98 %	2004	5.00	107.05	10.0110
11.98 %	2004	5.00	107.10	9.9977
10.50 %	2005	5.00	101.60	10.0924
11.25 %	2005	5.00	104.60	10.1021
11.25 %	2005	5.00	104.60	10.1021
11.19 %	2005	5.00	104.49	10.1024
11.19 %	2005	5.00	104.51	10.0977
11.19 %	2005	10.00	104.52	10.0954
11.19 %	2005	5.00	104.51	10.0977
11.19 %	2005	10.00	104.50	10.1001
11.19 %	2005	5.00	104.52	10.0954
11.19 %	2005	5.00	104.51	10.0977
11.19 %	2005	5.00	104.49	10.1024
11.68 %	2006	5.00	106.49	10.2248
11.68 %	2006	5.00	106.67	10.1863
11.68 %	2006	5.00	106.70	10.1799
11.68 %	2006	5.00	106.67	10.1863
11.68 %	2006	10.00	106.76	10.1671
11.68 %	2006	10.00	106.75	10.1692
11.68 %	2006	5.00	106.70	10.1799
11.68 %	2006	5.00	106.69	10.1820
11.75 %	2006	5.00	107.02	10.1812
11.75 %	2006	5.00	107.05	10.1748
11.75 %	2006	10.00	107.05	10.1748
11.75 %	2006	5.00	107.00	10.1854

11.75 %	2006	5.00	106.95	10.1961
11.75 %	2006	5.00	106.99	10.1875
11.50 %	2006	10.00	105.93	10.1839
11.50 %	2006	5.00	105.95	10.1796
13.85 %	2006	0.1665	115.38	10.5294
11.90 %	2007	1.25	108.18	10.2695
11.90 %	2007	5.00	108.15	10.2752
11.90 %	2007	5.00	108.17	10.2714
11.90 %	2007	5.00	108.15	10.2752
11.90 %	2007	5.00	108.10	10.2846
11.90 %	2007	5.00	108.15	10.2752
11.90 %	2007	5.00	108.17	10.2714
11.90 %	2007	5.00	108.18	10.2695
11.90 %	2007	5.00	108.17	10.2714
11.90 %	2007	10.00	108.17	10.2714
11.90 %	2007	10.00	108.10	10.2846
11.90 %	2007	5.00	108.16	10.2733
11.90 %	2007	5.00	108.16	10.2733
12.00 %	2008	0.50	108.95	10.3483
12.00 %	2008	10.00	108.95	10.3483
12.00 %	2008	5.00	108.75	10.3830
12.00 %	2008	5.00	108.70	10.3917
12.00 %	2008	10.00	108.93	10.3518
12.00 %	2008	10.00	108.93	10.3518
12.00 %	2008	5.00	108.93	10.3518
12.00 %	2008	5.00	108.80	10.3743
12.00 %	2008	5.00	108.75	10.3830
12.00 %	2008	10.00	108.915	10.3544
12.00 %	2008	5.00	108.91	10.3552
12.00 %	2008	10.00	108.93	10.3518
12.00 %	2008	5.00	108.93	10.3518
12.00 %	2008	5.00	108.93	10.3518
12.00 %	2008	5.00	108.80	10.3743
12.00 %	2008	5.00	108.95	10.3483
12.00 %	2008	5.00	108.91	10.3552
12.00 %	2008	5.00	108.80	10.3743
12.00 %	2008	10.00	108.92	10.3535
12.00 %	2008	5.00	108.91	10.3552
12.00 %	2008	5.00	108.75	10.3830
12.00 %	2008	5.00	108.915	10.3544
12.00 %	2008	5.00	108.91	10.3552
12.00 %	2008	5.00	108.80	10.3743
12.00 %	2008	5.00	108.79	10.3761
12.00 %	2008	10.00	108.92	10.3535
12.00 %	2008	5.00	108.92	10.3535
12.00 %	2008	5.00	108.925	10.3526
12.00 %	2008	5.00	108.90	10.3570
12.00 %	2008	20.00	108.85	10.3656
12.00 %	2008	5.00	108.70	10.3917
12.00 %	2008	5.00	108.94	10.3500
12.00 %	2008	5.00	108.93	10.3518
12.00 %	2008	10.00	108.95	10.3483
12.00 %	2008	10.00	108.93	10.3518
12.00 %	2008	5.00	108.915	10.3544
12.00 %	2008	10.00	108.95	10.3483

11.99 %	2009	5.00	109.00	10.4330
11.99 %	2009	5.00	108.90	10.4493
11.99 %	2009	5.00	108.80	10.4656
11.99 %	2009	5.00	108.80	10.4656
11.99 %	2009	5.00	108.885	10.4517
11.99 %	2009	5.00	108.75	10.4737
11.99 %	2009	5.00	108.74	10.4753
11.99 %	2009	5.00	109.00	10.4330
11.50 %	2009	10.00	106.11	10.4470
11.50 %	2009	5.00	106.11	10.4470
11.50 %	2009	5.00	106.11	10.4470
11.50 %	2009	5.00	106.11	10.4470
7.00 %	2009	0.20	80.50	10.3133
12.29 %	2010	5.00	111.10	10.4653
12.32 %	2011	5.00	111.00	10.5962
12.32 %	2011	5.00	110.70	10.6398
12.32 %	2011	10.00	110.50	10.6690
12.32 %	2011	5.00	111.22	10.5642
12.32 %	2011	10.00	111.16	10.5729
12.32 %	2011	10.00	110.62	10.6515
12.32 %	2011	5.00	110.70	10.6398
12.32 %	2011	5.00	111.00	10.5962
12.32 %	2011	5.00	110.70	10.6398
10.25 %	2012	1.00	98.95	10.3987
10.25 %	2012	5.00	98.30	10.4947
11.83 %	2014	0.40	107.50	10.7966
11.83 %	2014	5.00	107.09	10.8499
11.83 %	2014	5.00	107.09	10.8499
11.83 %	2014	5.00	107.08	10.8512
11.83 %	2014	5.00	107.08	10.8512
11.83 %	2014	5.00	107.09	10.8499
11.83 %	2014	5.00	107.47	10.8005
11.83 %	2014	5.00	107.47	10.8005
11.83 %	2014	5.00	107.455	10.8024
11.83 %	2014	5.00	107.47	10.8005
11.83 %	2014	5.00	107.16	10.8408
11.83 %	2014	1.00	107.60	10.7836
11.83 %	2014	5.00	106.95	10.8682
11.83 %	2014	5.00	107.00	10.8616
11.83 %	2014	5.00	107.25	10.8290
11.83 %	2014	5.00	107.45	10.8031
11.83 %	2014	5.00	107.50	10.7966
11.83 %	2014	5.00	107.08	10.8512
11.83 %	2014	5.00	107.08	10.8512
11.83 %	2014	10.00	107.07	10.8525
11.83 %	2014	5.00	107.45	10.8031
11.83 %	2014	5.00	107.45	10.8031
11.83 %	2014	5.00	107.32	10.8199
11.83 %	2014	5.00	107.40	10.8095
11.83 %	2014	5.00	107.30	10.8225
11.83 %	2014	5.00	107.47	10.8005
11.83 %	2014	5.00	107.49	10.7979
11.83 %	2014	5.00	107.45	10.8031
11.83 %	2014	5.00	107.50	10.7966
11.83 %	2014	5.00	107.35	10.8160

11.83 %	2014	5.00	107.45	10.8031
11.83 %	2014	5.00	107.45	10.8031
11.83 %	2014	5.00	107.50	10.7966
11.83 %	2014	5.00	107.35	10.8160
11.83 %	2014	5.00	107.49	10.7979
11.83 %	2014	5.00	107.55	10.7901
11.83 %	2014	10.00	107.52	10.7940
11.83 %	2014	10.00	107.51	10.7953
11.83 %	2014	5.00	107.10	10.8486
11.83 %	2014	5.00	107.46	10.8018
11.83 %	2014	5.00	107.35	10.8160
11.83 %	2014	10.00	107.06	10.8538
11.83 %	2014	5.00	107.46	10.8018
11.83 %	2014	5.00	106.84	10.8825
11.83 %	2014	5.00	106.75	10.8943
11.83 %	2014	5.00	107.45	10.8031
11.83 %	2014	5.00	107.20	10.8355
11.50 %	2015	0.02	107.00	10.5616
11.50 %	2015	1.00	105.40	10.7665
11.50 %	2015	5.00	105.20	10.7924
11.50 %	2015	0.05	105.50	10.7535
12.30 %	2016	13.00	111.23	10.8177
12.30 %	2016	0.08	107.75	11.2495
12.30 %	2016	5.00	111.10	10.8335
12.30 %	2016	5.00	111.12	10.8310
12.30 %	2016	2.00	111.23	10.8177
12.60 %	2018	10.00	113.17	10.9292
12.60 %	2018	5.00	112.85	10.9658
Total		2438.9665		
B. State Government Securities				
13.05% MAHARASHTRA SDL	2007	0.015	113.37	10.3615
12.25% KARNATAKA SDL	2009	0.30	109.95	10.5264
Total		0.315		
C. Treasury Bills				
(i) 14 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
26/02/2000		4.00	99.8226	8.0860
(i) 91 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
11/03/2000		6.65	99.5052	8.2274
(iii) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
10/03/2000		15.00	99.4279	9.9735
07/04/2000		3.00	98.8390	8.7259
14/12/2000		5.00	92.8635	9.3244
14/12/2000		18.00	92.8635	9.3244
14/12/2000		15.00	92.8635	9.3244
14/12/2000		5.00	92.8635	9.3244
14/12/2000		20.00	92.8635	9.3244
14/12/2000		50.00	92.7573	9.4740
14/12/2000		50.00	92.8635	9.3244
27/12/2000		15.00	92.5772	9.3244
11/01/2001		25.00	92.2108	9.3743
11/01/2001		50.00	92.2108	9.3743
11/01/2001		0.46	92.2873	9.2745

11/01/2001	5.00	92.2108	9.3743
11/01/2001	5.00	92.2108	9.3743
25/01/2001	5.00	91.9053	9.3742
25/01/2001	90.00	91.9053	9.3742
25/01/2001	0.1975	91.9449	9.3244
08/02/2001	1.00	91.6919	9.2645
08/02/2001	5.00	91.5608	9.4242
08/02/2001	17.00	91.5608	9.4242
08/02/2001	17.00	91.5608	9.4242
Total	416.6575		

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				
5.50 % 2000	50.00	99.35	15.25	3
11.64 % 2000	30.00	100.90	14.50	0
11.64 % 2000	149.00	100.75	15.25	3
11.40 % 2000	28.25	101.10	10.50	7
11.40 % 2000	20.00	100.85	16.00	3
11.40 % 2000	20.00	100.85	16.00	3
11.40 % 2000	38.00	101.00	14.25	3
11.40 % 2000	40.00	100.80	12.00	8
11.40 % 2000	50.00	101.00	14.50	3
11.15 % 2002	40.00	102.90	15.10	3
11.15 % 2002	30.00	102.90	15.10	3
12.59 % 2004	23.00	108.60	12.00	14
11.98 % 2004	20.00	106.00	14.00	3
11.19 % 2005	30.00	104.50	14.00	3
Total	568.25			

B. Treasury Bills NIL

* Relate to the first leg of Repos
YTM(indicative) will depend upon assumed rate of inflation
Date : 18 February 2000