

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 05 July 2000

Nomenclature	Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 nominal	YTM % Indicative
I. Outright Transactions			
A. Government of India Dated Securities			
Contract Date : July 04, 2000			
11.64 % 2000	25.00	100.12	9.3833
11.64 % 2000	25.00	100.12	9.3833
11.64 % 2000	25.00	100.12	9.3833
Zero Coupon Bond 2000(II)	54.49	99.487	8.2096
11.40 % 2000	10.00	100.40	9.5023
11.40 % 2000	10.00	100.40	9.5023
13.85 % 2001	10.00	102.85	9.6274
13.85 % 2001	5.00	102.90	9.5566
12.08 % 2001	5.00	102.38	9.4833
11.55 % 2001	0.50	102.00	9.3950
11.75 % 2001	2.25	102.45	9.4106
11.75 % 2001	5.00	102.40	9.4569
11.15 % 2002	5.00	102.88	9.6256
11.15 % 2002	5.00	102.77	9.6821
11.10 % 2003	20.00	103.05	9.7974
11.10 % 2003	15.00	102.98	9.8264
11.10 % 2003	10.00	103.07	9.7891
12.50 % 2004	5.00	107.61	9.9880
12.50 % 2004	5.00	107.62	9.9849
12.50 % 2004	5.00	107.54	10.0100
12.50 % 2004	5.00	107.58	9.9974
12.50 % 2004	5.00	107.55	10.0068
12.50 % 2004	5.00	107.61	9.9880
12.50 % 2004	5.00	107.62	9.9849
12.50 % 2004	5.00	107.61	9.9880
12.50 % 2004	5.00	107.61	9.9880
12.50 % 2004	5.00	107.61	9.9880
12.50 % 2004	5.00	107.545	10.0084
12.50 % 2004	10.00	107.56	10.0037
12.50 % 2004	5.00	107.62	9.9849
12.50 % 2004	5.00	107.59	9.9943
12.50 % 2004	5.00	107.625	9.9833
11.98 % 2004	5.00	106.34	10.0733
11.98 % 2004	5.00	106.30	10.0848
11.98 % 2004	5.00	106.365	10.0661
11.98 % 2004	5.00	106.365	10.0661
11.98 % 2004	5.00	106.36	10.0676
11.98 % 2004	10.00	106.30	10.0848

14.00 %	2005	0.04	114.50	10.1796
11.19 %	2005	5.00	103.74	10.2255
11.19 %	2005	10.00	103.55	10.2731
11.19 %	2005	5.00	103.76	10.2205
11.19 %	2005	5.00	103.76	10.2205
11.19 %	2005	5.00	103.72	10.2305
11.19 %	2005	5.00	103.77	10.2180
11.19 %	2005	5.00	103.78	10.2155
11.68 %	2006	5.00	105.43	10.3959
11.68 %	2006	5.00	105.50	10.3800
11.68 %	2006	5.00	105.41	10.4004
11.68 %	2006	5.00	105.47	10.3868
11.68 %	2006	5.00	105.45	10.3914
11.68 %	2006	5.00	105.48	10.3845
11.68 %	2006	10.00	105.50	10.3800
11.68 %	2006	5.00	105.51	10.3778
11.68 %	2006	5.00	105.51	10.3778
11.68 %	2006	5.00	105.48	10.3845
11.68 %	2006	10.00	105.50	10.3800
11.68 %	2006	5.00	105.50	10.3800
11.68 %	2006	5.00	105.46	10.3891
11.68 %	2006	5.00	105.43	10.3959
11.68 %	2006	5.00	105.505	10.3789
11.68 %	2006	5.00	105.51	10.3778
11.75 %	2006	5.00	105.69	10.4073
11.90 %	2007	30.00	106.35	10.5753
11.90 %	2007	5.00	106.37	10.5713
11.90 %	2007	5.00	106.47	10.5514
11.90 %	2007	5.00	106.475	10.5504
11.90 %	2007	5.00	106.47	10.5514
11.90 %	2007	5.00	106.37	10.5713
11.90 %	2007	5.00	106.37	10.5713
11.90 %	2007	5.00	106.435	10.5583
11.90 %	2007	5.00	106.435	10.5583
11.90 %	2007	5.00	106.44	10.5574
11.90 %	2007	5.00	106.43	10.5593
11.90 %	2007	5.00	106.435	10.5583
11.90 %	2007	5.00	106.40	10.5653
11.90 %	2007	5.00	106.40	10.5653
11.90 %	2007	5.00	106.42	10.5613
11.90 %	2007	5.00	106.37	10.5713
11.90 %	2007	5.00	106.47	10.5514
11.90 %	2007	5.00	106.45	10.5554
11.90 %	2007	5.00	106.425	10.5603
11.90 %	2007	5.00	106.40	10.5653
11.90 %	2007	5.00	106.44	10.5574
11.90 %	2007	10.00	106.45	10.5554
11.90 %	2007	5.00	106.41	10.5633
11.90 %	2007	5.00	106.37	10.5713
11.90 %	2007	5.00	106.46	10.5534
11.90 %	2007	5.00	106.42	10.5613
11.90 %	2007	5.00	106.45	10.5554
11.90 %	2007	5.00	106.41	10.5633
11.90 %	2007	5.00	106.41	10.5633
11.90 %	2007	5.00	106.41	10.5633

11.90 %	2007	5.00	106.415	10.5623
11.90 %	2007	5.00	106.45	10.5554
11.90 %	2007	5.00	106.45	10.5554
11.90 %	2007	5.00	106.46	10.5534
11.90 %	2007	5.00	106.35	10.5753
11.90 %	2007	5.00	106.38	10.5693
11.90 %	2007	5.00	106.42	10.5613
11.50 %	2008	10.00	103.97	10.7361
12.22 %	2008	2.50	107.15	10.8626
11.99 %	2009	5.00	106.30	10.8505
11.99 %	2009	5.00	106.30	10.8505
11.99 %	2009	5.00	106.42	10.8298
11.99 %	2009	5.00	106.45	10.8247
11.99 %	2009	10.00	106.36	10.8401
11.99 %	2009	5.00	106.32	10.8470
11.99 %	2009	5.00	106.25	10.8591
11.99 %	2009	5.00	106.36	10.8401
11.99 %	2009	5.00	106.40	10.8333
11.99 %	2009	5.00	106.38	10.8367
11.99 %	2009	5.00	106.38	10.8367
11.99 %	2009	5.00	106.39	10.8350
11.99 %	2009	5.00	106.30	10.8505
11.99 %	2009	5.00	106.30	10.8505
11.99 %	2009	5.00	106.295	10.8513
11.99 %	2009	5.00	106.29	10.8522
11.99 %	2009	5.00	106.35	10.8419
11.99 %	2009	10.00	106.35	10.8419
11.99 %	2009	5.00	106.35	10.8419
11.99 %	2009	5.00	106.40	10.8333
11.99 %	2009	5.00	106.40	10.8333
11.99 %	2009	5.00	106.42	10.8298
11.99 %	2009	5.00	106.37	10.8384
11.99 %	2009	5.00	106.325	10.8462
11.50 %	2009	5.00	103.33	10.8993
12.29 %	2010	10.00	107.67	10.9721
12.29 %	2010	10.00	107.60	10.9835
12.29 %	2010	5.00	107.70	10.9672
12.29 %	2010	5.00	107.735	10.9615
12.29 %	2010	5.00	107.75	10.9591
12.29 %	2010	5.00	107.70	10.9672
12.29 %	2010	5.00	107.75	10.9591
12.29 %	2010	15.00	107.73	10.9623
12.29 %	2010	5.00	107.735	10.9615
12.29 %	2010	5.00	107.72	10.9639
12.29 %	2010	5.00	107.73	10.9623
12.29 %	2010	10.00	107.60	10.9835
12.29 %	2010	10.00	107.65	10.9753
12.29 %	2010	10.00	107.74	10.9607
12.29 %	2010	10.00	107.75	10.9591
12.25 %	2010	7.00	107.49	10.9960
12.25 %	2010	5.00	107.70	10.9626
12.25 %	2010	5.00	107.60	10.9785
12.32 %	2011	5.00	107.76	11.0540
12.32 %	2011	10.00	107.70	11.0632
12.32 %	2011	5.00	107.73	11.0586

12.32 %	2011	5.00	107.74	11.0571
12.32 %	2011	5.00	107.75	11.0555
9.00 %	2013	1.50	89.00	10.5801
12.40 %	2013	5.00	108.75	11.1129
10.50 %	2014	1.00	99.25	10.5987
10.50 %	2014	1.00	97.20	10.8859
11.83 %	2014	5.00	104.90	11.1338
11.83 %	2014	5.00	104.90	11.1338
11.83 %	2014	10.00	105.00	11.1202
11.83 %	2014	10.00	104.90	11.1338
11.83 %	2014	20.00	105.00	11.1202
11.50 %	2015	5.00	102.28	11.1782
12.30 %	2016	2.00	108.40	11.1619
12.30 %	2016	10.00	108.40	11.1619
12.30 %	2016	15.00	108.40	11.1619
12.60 %	2018	6.54	110.90	11.1863
10.70 %	2020	3.00	99.25	10.7883
10.70 %	2020	0.50	96.35	11.1565
10.70 %	2020	5.00	96.16	11.1813
10.70 %	2020	2.00	96.20	11.1761
10.70 %	2020	5.00	96.25	11.1696
10.70 %	2020	5.00	96.25	11.1696
10.70 %	2020	5.00	96.25	11.1696
10.70 %	2020	5.00	96.25	11.1696
Contract Date : July 05, 2000				
11.64 %	2000	5.00	100.14	8.9486
11.40 %	2000	5.00	100.385	9.5458
11.40 %	2000	10.00	100.40	9.4807
11.40 %	2000	15.00	100.38	9.5675
11.40 %	2000	50.00	100.40	9.4807
11.40 %	2000	25.00	100.40	9.4807
11.40 %	2000	10.00	100.40	9.4807
11.40 %	2000	10.00	100.40	9.4807
11.40 %	2000	10.00	100.40	9.4807
11.55 %	2001	5.00	101.90	9.4950
11.55 %	2001	5.00	101.91	9.4843
11.55 %	2001	5.00	101.91	9.4843
11.55 %	2001	5.00	101.90	9.4950
11.55 %	2001	5.00	101.91	9.4843
11.55 %	2001	10.00	101.92	9.4737
11.55 %	2001	5.00	101.89	9.5056
11.55 %	2001	5.00	101.91	9.4843
11.55 %	2001	5.00	101.89	9.5056
11.55 %	2001	5.00	101.89	9.5056
11.55 %	2001	5.00	101.91	9.4843
11.55 %	2001	5.00	101.895	9.5003
10.85 %	2001	5.00	101.33	9.4948
11.00 %	2002	5.00	102.175	9.6715
11.15 %	2002	10.00	102.80	9.6652
11.15 %	2002	100.00	102.80	9.6652
11.15 %	2002	10.00	102.80	9.6652
11.15 %	2002	60.00	102.80	9.6652
11.15 %	2002	100.00	102.80	9.6652
11.15 %	2002	15.00	102.80	9.6652
11.15 %	2002	20.00	102.80	9.6652

11.15 %	2002	10.00	102.80	9.6652
11.15 %	2002	50.00	102.80	9.6652
11.15 %	2002	50.00	102.80	9.6652
11.15 %	2002	10.00	102.80	9.6652
11.15 %	2002	15.00	102.80	9.6652
11.15 %	2002	30.00	102.80	9.6652
11.15 %	2002	10.00	102.80	9.6652
11.15 %	2002	25.00	102.80	9.6652
11.15 %	2002	30.00	102.80	9.6652
11.15 %	2002	50.00	102.80	9.6652
11.15 %	2002	25.00	102.80	9.6652
11.15 %	2002	50.00	102.80	9.6652
11.15 %	2002	15.00	102.80	9.6652
11.15 %	2002	5.00	102.795	9.6677
11.15 %	2002	5.00	102.80	9.6652
11.15 %	2002	5.00	102.79	9.6703
11.15 %	2002	5.00	102.795	9.6677
11.15 %	2002	5.00	102.80	9.6652
11.10 %	2003	10.00	103.05	9.7963
11.10 %	2003	25.00	103.05	9.7963
11.10 %	2003	5.00	103.05	9.7963
11.10 %	2003	5.00	103.05	9.7963
11.10 %	2003	15.00	103.05	9.7963
11.10 %	2003	5.00	103.05	9.7963
12.50 %	2004	5.00	107.58	9.9960
12.50 %	2004	5.00	107.55	10.0054
12.50 %	2004	5.00	107.57	9.9991
12.50 %	2004	5.00	107.54	10.0085
12.50 %	2004	5.00	107.54	10.0085
12.50 %	2004	5.00	107.59	9.9929
12.50 %	2004	5.00	107.59	9.9929
12.50 %	2004	15.00	107.59	9.9929
12.50 %	2004	10.00	107.59	9.9929
12.50 %	2004	5.00	107.58	9.9960
12.50 %	2004	5.00	107.59	9.9929
12.50 %	2004	5.00	107.59	9.9929
12.50 %	2004	5.00	107.56	10.0023
12.50 %	2004	5.00	107.59	9.9929
12.50 %	2004	5.00	107.59	9.9929
12.50 %	2004	5.00	107.59	9.9929
12.50 %	2004	5.00	107.59	9.9929
12.50 %	2004	5.00	107.56	10.0023
11.50 %	2004	5.00	104.54	10.0379
11.50 %	2004	10.00	104.54	10.0379
11.98 %	2004	5.00	106.37	10.0638
11.98 %	2004	10.00	106.33	10.0753
11.98 %	2004	5.00	106.35	10.0695
11.98 %	2004	10.00	106.36	10.0667
11.25 %	2005	5.00	103.72	10.2659
11.25 %	2005	5.00	103.73	10.2633
11.19 %	2005	5.00	103.65	10.2478
11.19 %	2005	5.00	103.74	10.2253
11.19 %	2005	5.00	103.73	10.2278
11.19 %	2005	5.00	103.73	10.2278
11.19 %	2005	5.00	103.74	10.2253

11.68 %	2006	6.00	105.37	10.4091
11.68 %	2006	10.00	105.455	10.3898
11.68 %	2006	5.00	105.46	10.3886
11.68 %	2006	5.00	105.46	10.3886
11.68 %	2006	5.00	105.46	10.3886
11.68 %	2006	5.00	105.455	10.3898
11.68 %	2006	5.00	105.45	10.3909
11.68 %	2006	10.00	105.37	10.4091
11.75 %	2006	5.00	105.66	10.4136
11.75 %	2006	5.00	105.68	10.4091
11.75 %	2006	5.00	105.70	10.4046
11.75 %	2006	5.00	105.70	10.4046
11.50 %	2006	10.00	104.55	10.4346
11.90 %	2007	25.00	106.38	10.5689
11.90 %	2007	5.00	106.35	10.5748
11.90 %	2007	5.00	106.39	10.5669
11.90 %	2007	5.00	106.32	10.5808
11.90 %	2007	5.00	106.33	10.5788
11.90 %	2007	5.00	106.36	10.5728
11.90 %	2007	5.00	106.41	10.5629
11.90 %	2007	5.00	106.41	10.5629
11.90 %	2007	5.00	106.37	10.5709
11.90 %	2007	5.00	106.38	10.5689
11.90 %	2007	5.00	106.38	10.5689
11.90 %	2007	5.00	106.36	10.5728
11.90 %	2007	5.00	106.395	10.5659
11.90 %	2007	5.00	106.395	10.5659
11.90 %	2007	5.00	106.40	10.5649
11.90 %	2007	5.00	106.39	10.5669
11.90 %	2007	5.00	106.40	10.5649
11.90 %	2007	5.00	106.40	10.5649
11.90 %	2007	5.00	106.40	10.5649
11.90 %	2007	5.00	106.34	10.5768
11.90 %	2007	5.00	106.32	10.5808
11.90 %	2007	10.00	106.40	10.5649
11.90 %	2007	5.00	106.40	10.5649
11.90 %	2007	10.00	106.395	10.5659
11.90 %	2007	10.00	106.39	10.5669
11.90 %	2007	5.00	106.38	10.5689
11.90 %	2007	5.00	106.39	10.5669
11.90 %	2007	5.00	106.38	10.5689
11.90 %	2007	5.00	106.355	10.5738
11.90 %	2007	5.00	106.39	10.5669
11.90 %	2007	5.00	106.405	10.5639
11.90 %	2007	5.00	106.35	10.5748
11.90 %	2007	5.00	106.32	10.5808
11.90 %	2007	5.00	106.37	10.5709
11.90 %	2007	5.00	106.36	10.5728
11.90 %	2007	5.00	106.38	10.5689
11.90 %	2007	5.00	106.40	10.5649
11.99 %	2009	5.00	106.37	10.8382
11.99 %	2009	10.00	106.31	10.8485
11.99 %	2009	5.00	106.35	10.8416
11.99 %	2009	5.00	106.30	10.8503
11.99 %	2009	5.00	106.34	10.8434

11.99 %	2009	5.00	106.33	10.8451
11.99 %	2009	5.00	106.35	10.8416
11.99 %	2009	5.00	106.35	10.8416
11.99 %	2009	5.00	106.34	10.8434
11.99 %	2009	5.00	106.36	10.8399
11.99 %	2009	5.00	106.35	10.8416
11.99 %	2009	10.00	106.35	10.8416
11.99 %	2009	5.00	106.36	10.8399
11.99 %	2009	5.00	106.34	10.8434
12.32 %	2011	0.50	108.11	11.0000
12.32 %	2011	15.00	107.77	11.0524
12.32 %	2011	10.00	107.75	11.0554
12.32 %	2011	5.00	107.75	11.0554
12.32 %	2011	10.00	107.74	11.0570
12.32 %	2011	10.00	107.76	11.0539
12.32 %	2011	10.00	107.77	11.0524
12.32 %	2011	5.00	107.76	11.0539
12.32 %	2011	5.00	107.76	11.0539
12.32 %	2011	10.00	107.76	11.0539
12.32 %	2011	10.00	107.77	11.0524
12.32 %	2011	5.00	107.73	11.0585
12.32 %	2011	10.00	107.70	11.0632
12.40 %	2013	5.00	108.77	11.1101
12.40 %	2013	0.11	108.75	11.1128
11.83 %	2014	25.00	104.80	11.1473
11.83 %	2014	5.00	105.00	11.1201
10.70 %	2020	10.00	96.25	11.1696
10.70 %	2020	30.00	96.30	11.1630
10.70 %	2020	5.00	96.30	11.1630
Total		2875.935		

B. State Government Securities

Contract Date : July 04, 2000				
12.50% ANDHRA PRADESH SDL,2008	5.00	108.65	10.8801	
12.50% ANDHRA PRADESH SDL,2008	10.00	108.65	10.8801	
Contract Date : July 05, 2000				
13.85% MAHARASHTRA SDL 2006	3.00	111.68	11.0790	
Total	18.00			

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : July 05, 2000				
17/07/2000	20.00	99.7459	7.7273	
17/07/2000	5.00	99.7442	7.7792	
17/07/2000	22.94	99.7377	7.9774	
Total	47.94			

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : July 04, 2000				
07/08/2000	7.00	99.2107	8.7755	
Contract Date : July 05, 2000				
24/07/2000	5.00	99.5724	8.2271	
01/08/2000	15.00	99.3861	8.3274	
04/09/2000	6.50	98.5425	8.8258	

Total	33.50			
(iii) 182 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : July 05, 2000				
20/07/2000	5.00	99.6621	8.2275	
07/12/2000	10.00	96.2991	9.0252	
Total	15.00			
(iv) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : July 04, 2000				
05/04/2001	5.00	93.4742	9.2745	
31/05/2001	25.00	92.1671	9.3742	
Contract Date : July 05, 2000				
07/09/2000	50.00	98.4719	8.8259	
07/09/2000	50.00	98.4719	8.8259	
07/09/2000	75.00	98.4719	8.8259	
07/09/2000	50.00	98.4719	8.8259	
07/09/2000	50.00	98.4719	8.8259	
16/11/2000	0.6725	96.8188	8.9254	
31/05/2001	25.00	92.1671	9.3742	
Total	330.6725			

II. REPO Transactions *

(Other than with RBI)

A. Government of India Dated Securities

9.90 % 2005	25.00	99.25	6.95	1
9.90 % 2005	25.00	99.25	6.95	1
9.90 % 2005	25.00	99.15	7.10	1
Total	75.00			

B. Treasury Bills NIL

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 05 July 2000