

08 Jul 2000

**Subsidiary General Ledger Account Transactions in
Government Dated Securities and Treasury Bills
at RBI, Mumbai on 07 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 05, 2000			
11.99 % 2009	5.00	106.40	10.8330
12.29 % 2010	10.00	107.65	10.9752
12.29 % 2010	5.00	107.805	10.9500
11.50 % 2015	15.00	102.545	11.1419
Contract Date : July 06, 2000			
11.40 % 2000	5.00	100.38	9.5463
11.55 % 2001	5.00	101.85	9.5422
11.55 % 2001	5.00	101.85	9.5422
11.55 % 2001	15.00	101.81	9.5849
11.75 % 2001	5.00	102.28	9.5588
11.75 % 2001	15.00	102.28	9.5588
11.75 % 2001	5.00	102.26	9.5774
11.75 % 2001	25.00	102.25	9.5867
11.75 % 2001	10.00	102.28	9.5588
11.15 % 2002	5.00	102.75	9.6894
11.15 % 2002	5.00	102.72	9.7049
11.15 % 2002	5.00	102.665	9.7332
11.15 % 2002	5.00	102.725	9.7023
11.15 % 2002	5.00	102.67	9.7307
11.15 % 2002	10.00	102.74	9.6945
11.15 % 2002	5.00	102.75	9.6894
11.15 % 2002	10.00	102.70	9.7152
11.15 % 2002	10.00	102.77	9.6791
11.15 % 2002	5.00	102.755	9.6868
11.15 % 2002	5.00	102.74	9.6945
11.15 % 2002	5.00	102.76	9.6842
11.15 % 2002	5.00	102.67	9.7307
12.50 % 2004	10.00	107.41	10.0479
12.50 % 2004	5.00	107.49	10.0228
12.50 % 2004	5.00	107.50	10.0196
11.98 % 2004	5.00	106.25	10.0974
11.98 % 2004	5.00	106.20	10.1118
11.98 % 2004	5.00	106.20	10.1118
14.00 % 2005	0.10	114.25	10.2366
11.19 % 2005	5.00	103.55	10.2726
11.68 % 2006	5.00	105.355	10.4120
11.68 % 2006	5.00	105.31	10.4222

11.68 % 2006	5.00	105.26	10.4336
11.68 % 2006	5.00	105.21	10.4450
11.75 % 2006	10.00	105.37	10.4789
11.90 % 2007	5.00	106.29	10.5864
11.90 % 2007	5.00	106.28	10.5884
11.90 % 2007	5.00	106.27	10.5904
11.90 % 2007	5.00	106.25	10.5944
11.90 % 2007	5.00	106.15	10.6143
11.90 % 2007	10.00	106.36	10.5724
11.90 % 2007	5.00	106.275	10.5894
11.90 % 2007	5.00	106.22	10.6004
11.90 % 2007	5.00	106.15	10.6143
11.90 % 2007	5.00	106.25	10.5944
11.90 % 2007	5.00	106.14	10.6164
11.90 % 2007	5.00	106.17	10.6103
11.90 % 2007	5.00	106.24	10.5964
11.90 % 2007	5.00	106.30	10.5844
11.90 % 2007	5.00	106.24	10.5964
11.90 % 2007	10.00	106.28	10.5884
11.90 % 2007	5.00	106.25	10.5944
11.90 % 2007	5.00	106.25	10.5944
11.90 % 2007	5.00	106.15	10.6143
11.90 % 2007	5.00	106.15	10.6143
11.90 % 2007	5.00	106.26	10.5924
11.90 % 2007	5.00	106.26	10.5924
11.90 % 2007	5.00	106.23	10.5984
11.90 % 2007	5.00	106.25	10.5944
11.90 % 2007	5.00	106.28	10.5884
11.90 % 2007	5.00	106.23	10.5984
11.90 % 2007	5.00	106.25	10.5944
11.90 % 2007	5.00	106.29	10.5864
11.90 % 2007	5.00	106.15	10.6143
11.90 % 2007	5.00	106.13	10.6184
12.00 % 2008	5.00	106.55	10.7345
12.00 % 2008	5.00	106.63	10.7198
11.99 % 2009	10.00	106.25	10.8587
12.29 % 2010	10.00	107.63	10.9784
12.29 % 2010	5.00	107.63	10.9784
12.29 % 2010	5.00	107.65	10.9751
12.40 % 2013	0.50	109.15	11.0579
11.83 % 2014	3.00	104.80	11.1472
12.30 % 2016	5.00	108.30	11.1742
10.70 % 2020	2.00	96.20	11.1761
10.70 % 2020	10.00	96.40	11.1500
10.70 % 2020	15.00	96.38	11.1526
10.70 % 2020	1.00	96.04	11.1970
Contract Date : July 07, 2000			
Zero Coupon Bond 2000	18.00	99.872	7.7848
11.64 % 2000	5.00	100.16	8.3210
11.64 % 2000	5.00	100.13	8.8837
11.64 % 2000	20.00	100.125	8.9777
12.08 % 2001	10.00	102.31	9.5356
11.55 % 2001	10.00	101.84	9.5468
11.55 % 2001	10.00	101.86	9.5254
10.85 % 2001	5.00	101.26	9.5593
11.75 % 2001	5.00	102.25	9.5821

11.75 % 2001	5.00	102.27	9.5635
11.15 % 2002	5.00	102.64	9.7447
11.15 % 2002	10.00	102.635	9.7473
11.15 % 2002	10.00	102.76	9.6827
11.15 % 2002	5.00	102.74	9.6930
11.15 % 2002	5.00	102.65	9.7395
11.15 % 2002	5.00	102.64	9.7447
11.15 % 2002	5.00	102.69	9.7188
11.15 % 2002	5.00	102.65	9.7395
11.15 % 2002	5.00	102.65	9.7395
11.15 % 2002	5.00	102.65	9.7395
11.15 % 2002	5.00	102.65	9.7395
11.10 % 2003	5.00	102.91	9.8522
11.10 % 2003	5.00	102.91	9.8522
12.50 % 2004	5.00	107.35	10.0654
12.50 % 2004	5.00	107.34	10.0685
12.50 % 2004	5.00	107.34	10.0685
12.50 % 2004	5.00	107.385	10.0544
12.50 % 2004	5.00	107.35	10.0654
12.50 % 2004	5.00	107.43	10.0402
12.50 % 2004	5.00	107.435	10.0386
12.50 % 2004	5.00	107.34	10.0685
12.50 % 2004	5.00	107.37	10.0591
12.50 % 2004	5.00	107.40	10.0496
12.50 % 2004	5.00	107.33	10.0717
12.50 % 2004	5.00	107.41	10.0465
11.98 % 2004	10.00	106.075	10.1470
11.98 % 2004	5.00	106.14	10.1282
11.98 % 2004	10.00	106.15	10.1253
11.98 % 2004	5.00	106.15	10.1253
11.19 % 2005	5.00	103.52	10.2799
11.68 % 2006	5.00	105.24	10.4377
11.68 % 2006	5.00	105.32	10.4195
11.68 % 2006	5.00	105.20	10.4468
11.68 % 2006	10.00	105.20	10.4468
11.68 % 2006	5.00	105.19	10.4491
11.68 % 2006	5.00	105.18	10.4514
11.68 % 2006	5.00	105.18	10.4514
11.68 % 2006	5.00	105.22	10.4423
11.68 % 2006	5.00	105.18	10.4514
11.68 % 2006	5.00	105.16	10.4559
11.68 % 2006	5.00	105.20	10.4468
11.68 % 2006	5.00	105.16	10.4559
11.68 % 2006	10.00	105.19	10.4491
11.68 % 2006	5.00	105.16	10.4559
11.68 % 2006	5.00	105.26	10.4332
11.90 % 2007	5.00	106.25	10.5939
11.90 % 2007	5.00	106.18	10.6079
11.90 % 2007	5.00	106.13	10.6179
11.90 % 2007	5.00	106.28	10.5879
11.90 % 2007	5.00	106.28	10.5879
11.90 % 2007	5.00	106.25	10.5939
11.90 % 2007	5.00	106.17	10.6099
11.90 % 2007	5.00	106.17	10.6099
11.90 % 2007	5.00	106.15	10.6139
11.90 % 2007	5.00	106.18	10.6079

11.90 % 2007	5.00	106.20	10.6039
11.90 % 2007	5.00	106.15	10.6139
11.90 % 2007	5.00	106.20	10.6039
11.90 % 2007	5.00	106.22	10.5999
11.90 % 2007	10.00	106.23	10.5979
11.90 % 2007	5.00	106.14	10.6159
11.90 % 2007	5.00	106.135	10.6169
11.90 % 2007	5.00	106.23	10.5979
11.90 % 2007	5.00	106.17	10.6099
11.90 % 2007	5.00	106.15	10.6139
11.90 % 2007	10.00	106.14	10.6159
11.90 % 2007	5.00	106.18	10.6079
11.90 % 2007	5.00	106.13	10.6179
11.90 % 2007	10.00	106.20	10.6039
11.90 % 2007	5.00	106.26	10.5919
11.90 % 2007	5.00	106.24	10.5959
11.90 % 2007	5.00	106.20	10.6039
11.90 % 2007	5.00	106.17	10.6099
11.90 % 2007	5.00	106.20	10.6039
11.90 % 2007	5.00	106.19	10.6059
11.90 % 2007	5.00	106.21	10.6019
11.90 % 2007	5.00	106.14	10.6159
11.90 % 2007	10.00	106.28	10.5879
11.90 % 2007	15.00	106.27	10.5899
11.90 % 2007	5.00	106.24	10.5959
11.90 % 2007	5.00	106.135	10.6169
11.90 % 2007	5.00	106.14	10.6159
11.90 % 2007	5.00	106.20	10.6039
11.90 % 2007	5.00	106.20	10.6039
11.90 % 2007	5.00	106.26	10.5919
12.00 % 2008	5.00	106.55	10.7342
11.99 % 2009	5.00	106.15	10.8757
11.99 % 2009	10.00	106.25	10.8584
11.99 % 2009	5.00	106.10	10.8843
11.99 % 2009	5.00	106.12	10.8809
11.99 % 2009	5.00	106.17	10.8723
11.99 % 2009	5.00	106.17	10.8723
11.99 % 2009	5.00	106.15	10.8757
11.99 % 2009	5.00	106.15	10.8757
11.99 % 2009	10.00	106.14	10.8774
11.99 % 2009	5.00	106.14	10.8774
11.99 % 2009	5.00	106.10	10.8843
11.99 % 2009	5.00	106.10	10.8843
11.99 % 2009	5.00	106.12	10.8809
11.99 % 2009	5.00	106.15	10.8757
11.50 % 2009	5.00	103.38	10.8900
11.50 % 2009	5.00	103.35	10.8953
12.29 % 2010	5.00	107.56	10.9897
11.50 % 2010	5.00	103.00	10.9929
12.32 % 2011	5.00	107.55	11.0862
12.32 % 2011	5.00	107.55	11.0862
12.32 % 2011	5.00	107.60	11.0785
10.95 % 2011	2.00	99.98	10.9494
12.60 % 2018	0.02	111.40	11.1267
10.70 % 2020	0.05	96.25	11.1696
10.70 % 2020	1.00	96.40	11.1500

Total	1212.67		
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B. State Government Securities

Contract Date : July 06, 2000

14% UTTAR PRADESH S.D.L. 2005	0.10	113.25	10.4547
12.25% MAHARASHTRA SDL 2009	0.40	106.30	11.1022
Total	0.50		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : July 07, 2000

17/07/2000	4.06	99.7813	7.9781
17/07/2000	6.958	99.7813	7.9781
17/07/2000	2.744	99.7813	7.9781
17/07/2000	0.115	99.7813	7.9781
17/07/2000	5.00	99.7881	7.7295
17/07/2000	10.5875	99.7949	7.4810
17/07/2000	0.183	99.7813	7.9781
17/07/2000	6.00	99.7813	7.9781

Total	35.6475		
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(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : July 06, 2000

01/08/2000	30.00	99.4334	8.2967
07/08/2000	20.00	99.2941	8.3476
25/09/2000	5.00	98.1077	8.7760
02/10/2000	10.00	97.9341	8.8259

Contract Date : July 07, 2000

17/07/2000	1.00	99.8113	6.8817
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Total	66.00		
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(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : July 06, 2000

04/01/2001	10.00	95.6505	9.1448
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Contract Date : July 07, 2000

20/07/2000	5.00	99.7159	7.9775
04/01/2001	10.00	95.6369	9.1747

Total	25.00		
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(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : July 06, 2000

27/07/2000	20.00	99.5527	8.1774
27/07/2000	50.00	99.5527	8.1774
07/09/2000	50.00	98.5157	8.8456
07/09/2000	50.00	98.5157	8.8456
07/09/2000	50.00	98.5190	8.8256
07/09/2000	15.00	98.5190	8.8256
31/05/2001	20.00	92.1345	9.4740
31/05/2001	5.00	92.1345	9.4740

Contract Date : July 07, 2000

27/07/2000	75.00	99.5527	8.1774
27/07/2000	50.00	99.5527	8.1774
31/05/2001	10.00	92.1269	9.4839
31/05/2001	10.00	92.1269	9.4839
31/05/2001	39.505	92.0964	9.5238

Total 444.505

II. REPO Transactions *
(Other than with RBI)

Nomenclature	Amount (Face Value) Per Rs.100 (in Rs.Crore) Nominal	Price * (%pa)	Repo Rate (Days)	Repo Period
(1)	(2)	(3)	(4)	(5)

A. Government of India Dated Securities	NIL			
B. Treasury Bills				
(i) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
25/01/2001	7.00	95.1301	7.10	3
19/04/2001	45.00	93.1398	7.10	3
18/05/2001	30.00	92.4226	6.90	1
Total	82.00			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 07 July 2000