

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 08 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 06, 2000			
11.90 % 2007	5.00	106.14	10.6164
Contract Date : July 07, 2000			
11.40 % 2000	25.00	100.36	9.6136
13.75 % 2001	1.00	103.15	9.9024
11.55 % 2001	5.00	101.89	9.4933
11.75 % 2001	15.00	102.30	9.5354
11.75 % 2001	5.00	102.31	9.5261
11.75 % 2001	5.00	102.30	9.5354
13.55 % 2001	5.00	105.03	9.5749
13.55 % 2001	15.00	105.04	9.5674
11.15 % 2002	5.00	102.755	9.6853
11.15 % 2002	10.00	102.70	9.7137
11.15 % 2002	5.00	102.70	9.7137
11.15 % 2002	5.00	102.70	9.7137
11.15 % 2002	5.00	102.725	9.7008
11.15 % 2002	5.00	102.74	9.6930
11.15 % 2002	5.00	102.76	9.6827
11.15 % 2002	5.00	102.74	9.6930
11.15 % 2002	5.00	102.74	9.6930
11.15 % 2002	5.00	102.705	9.7111
11.15 % 2002	5.00	102.74	9.6930
11.15 % 2002	5.00	102.72	9.7033
11.15 % 2002	5.00	102.73	9.6982
11.15 % 2002	5.00	102.77	9.6775
11.15 % 2002	5.00	102.72	9.7033
11.15 % 2002	5.00	102.76	9.6827
11.15 % 2002	5.00	102.73	9.6982
11.10 % 2003	5.00	103.00	9.8148
11.10 % 2003	5.00	103.02	9.8065
12.50 % 2004	5.00	107.44	10.0371
12.50 % 2004	5.00	107.43	10.0402
12.50 % 2004	5.00	107.45	10.0339
12.50 % 2004	5.00	107.42	10.0433
12.50 % 2004	5.00	107.43	10.0402
12.50 % 2004	5.00	107.44	10.0371
12.50 % 2004	5.00	107.44	10.0371
12.50 % 2004	5.00	107.43	10.0402
12.50 % 2004	5.00	107.48	10.0245
12.50 % 2004	5.00	107.46	10.0308

12.50 %	2004	5.00	107.43	10.0402
12.50 %	2004	5.00	107.44	10.0371
11.98 %	2004	5.00	106.16	10.1224
11.98 %	2004	5.00	106.22	10.1051
11.98 %	2004	5.00	106.21	10.1080
11.98 %	2004	5.00	106.25	10.0965
11.19 %	2005	5.00	103.61	10.2573
11.19 %	2005	5.00	103.55	10.2724
11.19 %	2005	10.00	103.60	10.2598
11.19 %	2005	5.00	103.60	10.2598
11.19 %	2005	5.00	103.60	10.2598
11.19 %	2005	5.00	103.53	10.2774
11.68 %	2006	5.00	105.205	10.4457
11.68 %	2006	5.00	105.26	10.4332
11.68 %	2006	5.00	105.21	10.4445
11.68 %	2006	5.00	105.29	10.4263
11.68 %	2006	5.00	105.26	10.4332
11.68 %	2006	5.00	105.28	10.4286
11.68 %	2006	5.00	105.20	10.4468
11.68 %	2006	5.00	105.20	10.4468
11.68 %	2006	5.00	105.22	10.4423
11.68 %	2006	5.00	105.25	10.4354
11.68 %	2006	5.00	105.255	10.4343
11.68 %	2006	5.00	105.255	10.4343
11.68 %	2006	5.00	105.35	10.4127
11.68 %	2006	5.00	105.35	10.4127
11.68 %	2006	5.00	105.31	10.4218
11.90 %	2007	5.00	106.32	10.5799
11.90 %	2007	5.00	106.20	10.6039
11.90 %	2007	10.00	106.20	10.6039
11.90 %	2007	5.00	106.30	10.5839
11.90 %	2007	5.00	106.20	10.6039
11.90 %	2007	5.00	106.295	10.5849
11.90 %	2007	5.00	106.20	10.6039
11.90 %	2007	5.00	106.30	10.5839
11.90 %	2007	5.00	106.30	10.5839
11.90 %	2007	10.00	106.30	10.5839
11.90 %	2007	5.00	106.20	10.6039
11.90 %	2007	5.00	106.20	10.6039
11.90 %	2007	5.00	106.29	10.5859
11.90 %	2007	5.00	106.31	10.5819
11.90 %	2007	5.00	106.30	10.5839
11.90 %	2007	5.00	106.21	10.6019
11.90 %	2007	5.00	106.33	10.5779
11.90 %	2007	5.00	106.18	10.6079
11.90 %	2007	5.00	106.20	10.6039
11.90 %	2007	10.00	106.20	10.6039
11.90 %	2007	5.00	106.30	10.5839
11.90 %	2007	5.00	106.29	10.5859
11.90 %	2007	5.00	106.19	10.6059
11.90 %	2007	5.00	106.21	10.6019
11.90 %	2007	5.00	106.21	10.6019
11.90 %	2007	5.00	106.28	10.5879
11.90 %	2007	5.00	106.21	10.6019
11.90 %	2007	5.00	106.30	10.5839

11.90 %	2007	5.00	106.28	10.5879
11.90 %	2007	10.00	106.21	10.6019
11.90 %	2007	5.00	106.30	10.5839
11.90 %	2007	5.00	106.30	10.5839
11.90 %	2007	5.00	106.31	10.5819
11.90 %	2007	5.00	106.32	10.5799
11.90 %	2007	5.00	106.32	10.5799
11.90 %	2007	5.00	106.25	10.5939
11.90 %	2007	5.00	106.18	10.6079
11.90 %	2007	5.00	106.20	10.6039
11.90 %	2007	5.00	106.18	10.6079
11.90 %	2007	5.00	106.20	10.6039
11.90 %	2007	10.00	106.20	10.6039
11.90 %	2007	10.00	106.20	10.6039
11.90 %	2007	5.00	106.20	10.6039
11.90 %	2007	10.00	106.20	10.6039
11.90 %	2007	5.00	106.30	10.5839
11.90 %	2007	5.00	106.23	10.5979
11.90 %	2007	5.00	106.21	10.6019
11.90 %	2007	5.00	106.20	10.6039
11.90 %	2007	5.00	106.21	10.6019
11.90 %	2007	5.00	106.195	10.6049
11.90 %	2007	5.00	106.20	10.6039
11.99 %	2009	10.00	106.19	10.8688
11.99 %	2009	5.00	106.27	10.8550
11.99 %	2009	5.00	106.17	10.8723
11.99 %	2009	20.00	106.19	10.8688
11.99 %	2009	5.00	106.28	10.8533
11.99 %	2009	10.00	106.27	10.8550
11.99 %	2009	5.00	106.18	10.8705
11.50 %	2009	10.00	103.40	10.8865
11.50 %	2010	0.50	103.24	10.9534
12.25 %	2010	20.00	107.67	10.9664
11.83 %	2014	0.35	104.70	11.1608
11.83 %	2014	1.00	104.725	11.1574
Contract Date : July 08, 2000				
Zero Coupon Bond	2000(III)	5.00	99.888	8.1960
10.85 %	2001	25.00	101.31	9.5065
11.75 %	2001	5.00	102.31	9.5214
11.15 %	2002	5.00	102.83	9.6450
12.50 %	2004	5.00	107.55	10.0011
12.50 %	2004	5.00	107.52	10.0105
12.50 %	2004	5.00	107.53	10.0074
12.50 %	2004	5.00	107.42	10.0419
12.50 %	2004	5.00	107.55	10.0011
12.50 %	2004	10.00	107.42	10.0419
11.50 %	2004	5.00	104.55	10.0320
11.98 %	2004	5.00	106.35	10.0668
11.98 %	2004	5.00	106.285	10.0855
11.98 %	2004	5.00	106.34	10.0697
11.98 %	2004	5.00	106.30	10.0812
11.98 %	2004	5.00	106.33	10.0725
11.98 %	2004	5.00	106.31	10.0783
11.98 %	2004	5.00	106.32	10.0754
11.98 %	2004	5.00	106.34	10.0697

11.19 %	2005	5.00	103.69	10.2370
11.19 %	2005	5.00	103.71	10.2319
11.68 %	2006	5.00	105.40	10.4009
11.68 %	2006	5.00	105.40	10.4009
11.90 %	2007	5.00	106.38	10.5675
11.90 %	2007	5.00	106.40	10.5635
11.90 %	2007	5.00	106.40	10.5635
11.90 %	2007	5.00	106.40	10.5635
11.90 %	2007	5.00	106.335	10.5765
11.90 %	2007	5.00	106.40	10.5635
11.90 %	2007	5.00	106.34	10.5755
11.90 %	2007	5.00	106.32	10.5795
11.90 %	2007	5.00	106.32	10.5795
11.90 %	2007	5.00	106.38	10.5675
11.90 %	2007	5.00	106.39	10.5655
11.99 %	2009	5.00	106.33	10.8444
11.99 %	2009	10.00	106.325	10.8453
11.99 %	2009	5.00	106.37	10.8376
11.99 %	2009	5.00	106.38	10.8358
10.79 %	2015	0.15	99.50	10.8547
Total		973.00		

B. State Government Securities NIL

C. Treasury Bills

(i) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : July 08, 2000

04/01/2001 7.395 95.6599 9.1748

Total 7.395

(ii) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : July 07, 2000

27/07/2000 75.00 99.5750 8.1769

21/09/2000 5.00 98.1843 8.9752

Contract Date : July 08, 2000

31/05/2001 2.00 92.2327 9.3743

Total 82.00

II. REPO Transactions *
(Other than with RBI)

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 08 July 2000