

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 17 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 11, 2000			
11.99 % 2009	5.00	106.44	10.8249
Contract Date : July 14, 2000			
13.85 % 2000	10.00	101.88	9.4790
11.00 % 2002	10.00	102.22	9.6267
10.20 % 2005	2.5899	100.105	10.1723
10.20 % 2005	20.00	100.122	10.1678
8.00 % 2011	1.00	85.55	10.2401
Contract Date : July 15, 2000			
10.85 % 2001	5.00	101.34	9.4562
11.00 % 2002	5.00	102.22	9.6247
5.75 % 2002	0.02771	90.00	11.4880
11.68 % 2002	5.00	103.70	9.6474
11.68 % 2002	5.00	103.68	9.6581
11.15 % 2002	10.00	102.77	9.6653
11.15 % 2002	10.00	102.785	9.6575
11.15 % 2002	25.00	102.785	9.6575
11.15 % 2002	5.00	102.845	9.6262
11.15 % 2002	10.00	102.845	9.6262
11.15 % 2002	5.00	102.845	9.6262
11.15 % 2002	10.00	102.785	9.6575
11.15 % 2002	10.00	102.785	9.6575
11.15 % 2002	10.00	102.785	9.6575
11.15 % 2002	5.00	102.77	9.6653
11.15 % 2002	5.00	102.85	9.6236
11.15 % 2002	1.50	102.90	9.5976
11.15 % 2002	5.00	102.785	9.6575
5.75 % 2003	0.2006	88.80	10.4216
5.75 % 2003	0.04979	86.00	11.7046
12.50 % 2004	5.00	107.65	9.9595
12.50 % 2004	5.00	107.65	9.9595
12.50 % 2004	5.00	107.64	9.9627
11.50 % 2004	5.00	104.65	9.9943
11.50 % 2004	5.00	104.65	9.9943
11.50 % 2004	5.00	104.65	9.9943
11.98 % 2004	5.00	106.47	10.0258
11.98 % 2004	5.00	106.48	10.0229
14.00 % 2005	0.11	114.50	10.1611
14.00 % 2005	0.22	113.65	10.3677
14.00 % 2005	0.78	113.65	10.3677
10.20 % 2005	5.00	100.22	10.1422

10.20 %	2005	5.00	100.25	10.1344
10.20 %	2005	5.00	100.25	10.1344
10.20 %	2005	10.00	100.23	10.1396
10.20 %	2005	4.00	100.27	10.1292
10.20 %	2005	10.00	100.19	10.1500
10.20 %	2005	5.00	100.23	10.1396
11.19 %	2005	5.00	103.90	10.1824
11.19 %	2005	5.00	103.90	10.1824
11.19 %	2005	5.00	103.90	10.1824
11.68 %	2006	5.00	105.86	10.2934
11.90 %	2007	5.00	106.445	10.5514
11.90 %	2007	5.00	106.85	10.4707
11.90 %	2007	5.00	106.82	10.4767
11.90 %	2007	5.00	106.85	10.4707
11.90 %	2007	5.00	106.85	10.4707
11.90 %	2007	5.00	106.84	10.4727
11.90 %	2007	5.00	106.83	10.4747
11.90 %	2007	5.00	106.82	10.4767
11.90 %	2007	5.00	106.84	10.4727
11.90 %	2007	5.00	106.83	10.4747
11.90 %	2007	10.00	106.84	10.4727
11.90 %	2007	5.00	106.85	10.4707
11.90 %	2007	5.00	106.81	10.4787
11.90 %	2007	10.00	106.82	10.4767
11.90 %	2007	5.00	106.82	10.4767
11.90 %	2007	5.00	106.83	10.4747
11.90 %	2007	5.00	106.83	10.4747
11.90 %	2007	5.00	106.84	10.4727
12.00 %	2008	5.00	107.20	10.6123
12.00 %	2008	5.00	107.23	10.6068
12.00 %	2008	5.00	107.24	10.6050
11.50 %	2008	5.00	104.30	10.6720
11.99 %	2009	5.00	106.92	10.7416
11.99 %	2009	5.00	106.90	10.7450
11.99 %	2009	5.00	106.90	10.7450
11.99 %	2009	5.00	106.915	10.7424
11.99 %	2009	5.00	106.97	10.7330
11.99 %	2009	5.00	106.91	10.7433
11.99 %	2009	5.00	106.90	10.7450
11.99 %	2009	5.00	106.90	10.7450
7.00 %	2009	4.00	80.46	10.4289
12.29 %	2010	5.00	108.35	10.8607
12.29 %	2010	5.00	108.35	10.8607
12.29 %	2010	5.00	108.35	10.8607
12.29 %	2010	5.00	108.35	10.8607
12.29 %	2010	5.00	108.35	10.8607
12.29 %	2010	5.00	108.30	10.8687
12.32 %	2011	10.00	108.33	10.9656
12.32 %	2011	5.00	108.32	10.9671
12.32 %	2011	5.00	108.34	10.9641
11.83 %	2014	1.00	105.20	11.0920
11.50 %	2015	0.50	102.50	11.1472
11.50 %	2015	1.00	102.80	11.1063
11.50 %	2015	0.30	102.80	11.1063
11.50 %	2015	0.40	102.57	11.1377
10.70 %	2020	0.25	96.60	11.1241
10.70 %	2020	5.00	96.70	11.1112

10.70 %	2020	5.00	96.70	11.1112
10.70 %	2020	1.00	96.50	11.1371
10.70 %	2020	0.50	96.50	11.1371
10.70 %	2020	0.50	96.10	11.1892
Contract Date : July 17, 2000				
11.40 %	2000	5.00	100.40	9.1775
13.85 %	2000	5.00	101.87	9.4188
13.85 %	2000	10.00	101.885	9.3843
13.85 %	2000	5.00	101.885	9.3843
10.85 %	2001	5.00	101.32	9.4709
11.75 %	2001	10.00	102.34	9.4493
11.68 %	2002	5.00	103.66	9.6646
11.15 %	2002	1.50	103.00	9.5423
12.50 %	2004	5.00	107.64	9.9598
12.50 %	2004	5.00	107.64	9.9598
12.50 %	2004	5.00	107.62	9.9661
12.50 %	2004	5.00	107.61	9.9692
12.50 %	2004	5.00	107.70	9.9408
12.50 %	2004	5.00	107.61	9.9692
12.50 %	2004	5.00	107.61	9.9692
12.50 %	2004	10.00	107.60	9.9724
12.50 %	2004	5.00	107.68	9.9471
12.50 %	2004	10.00	107.61	9.9692
12.50 %	2004	5.00	107.64	9.9598
11.50 %	2004	5.00	104.69	9.9799
11.98 %	2004	10.00	106.45	10.0297
9.90 %	2005	10.00	99.09	10.1373
9.90 %	2005	10.00	99.08	10.1400
9.90 %	2005	10.00	99.08	10.1400
9.90 %	2005	5.00	99.09	10.1373
9.90 %	2005	20.00	99.075	10.1414
9.90 %	2005	5.00	99.08	10.1400
10.20 %	2005	5.00	100.20	10.1470
10.20 %	2005	5.00	100.18	10.1522
10.20 %	2005	10.00	100.20	10.1470
10.20 %	2005	5.00	100.20	10.1470
10.20 %	2005	5.00	100.20	10.1470
10.20 %	2005	5.00	100.18	10.1522
10.20 %	2005	5.00	100.21	10.1444
10.20 %	2005	5.00	100.19	10.1496
10.20 %	2005	5.00	100.19	10.1496
10.20 %	2005	5.00	100.20	10.1470
10.20 %	2005	5.00	100.20	10.1470
10.20 %	2005	5.00	100.20	10.1470
10.20 %	2005	5.00	100.215	10.1431
10.20 %	2005	10.00	100.19	10.1496
10.20 %	2005	10.00	100.18	10.1522
10.20 %	2005	5.00	100.19	10.1496
10.20 %	2005	5.00	100.195	10.1483
11.19 %	2005	5.00	103.80	10.2070
11.19 %	2005	5.00	103.805	10.2057
11.19 %	2005	5.00	103.79	10.2095
11.19 %	2005	5.00	103.83	10.1994
11.19 %	2005	5.00	103.79	10.2095
11.68 %	2006	5.00	105.82	10.3015
11.68 %	2006	5.00	105.76	10.3151
11.68 %	2006	5.00	105.76	10.3151

11.68 %	2006	5.00	105.76	10.3151
11.68 %	2006	5.00	105.80	10.3060
11.68 %	2006	5.00	105.80	10.3060
11.68 %	2006	5.00	105.80	10.3060
11.68 %	2006	5.00	105.77	10.3128
11.90 %	2007	10.00	106.74	10.4917
11.90 %	2007	5.00	106.72	10.4957
11.90 %	2007	5.00	106.77	10.4857
11.90 %	2007	10.00	106.75	10.4897
11.90 %	2007	5.00	106.71	10.4977
11.90 %	2007	5.00	106.74	10.4917
11.90 %	2007	5.00	106.725	10.4947
11.90 %	2007	10.00	106.725	10.4947
11.90 %	2007	10.00	106.74	10.4917
11.90 %	2007	5.00	106.77	10.4857
11.90 %	2007	5.00	106.80	10.4797
11.90 %	2007	5.00	106.775	10.4847
11.90 %	2007	5.00	106.86	10.4678
11.90 %	2007	5.00	106.71	10.4977
11.90 %	2007	5.00	106.75	10.4897
11.90 %	2007	5.00	106.73	10.4937
11.90 %	2007	5.00	106.80	10.4797
11.90 %	2007	5.00	106.82	10.4758
11.90 %	2007	5.00	106.80	10.4797
11.90 %	2007	10.00	106.80	10.4797
11.90 %	2007	5.00	106.77	10.4857
11.90 %	2007	5.00	106.80	10.4797
11.90 %	2007	5.00	106.80	10.4797
11.90 %	2007	5.00	106.78	10.4837
11.90 %	2007	5.00	106.77	10.4857
11.90 %	2007	5.00	106.78	10.4837
11.90 %	2007	5.00	106.765	10.4867
11.90 %	2007	5.00	106.74	10.4917
11.90 %	2007	5.00	106.75	10.4897
11.90 %	2007	5.00	106.71	10.4977
11.90 %	2007	5.00	106.73	10.4937
11.90 %	2007	5.00	106.77	10.4857
11.90 %	2007	5.00	106.77	10.4857
11.90 %	2007	5.00	106.75	10.4897
11.90 %	2007	5.00	106.72	10.4957
11.90 %	2007	5.00	106.82	10.4758
11.90 %	2007	5.00	106.71	10.4977
11.90 %	2007	10.00	106.73	10.4937
11.90 %	2007	10.00	106.71	10.4977
11.90 %	2007	5.00	106.75	10.4897
11.90 %	2007	5.00	106.76	10.4877
11.90 %	2007	5.00	106.71	10.4977
11.90 %	2007	5.00	106.72	10.4957
11.90 %	2007	5.00	106.75	10.4897
11.99 %	2009	5.00	106.885	10.7471
11.99 %	2009	5.00	106.83	10.7566
11.99 %	2009	5.00	106.82	10.7583
11.99 %	2009	5.00	106.81	10.7600
11.99 %	2009	5.00	106.83	10.7566
11.99 %	2009	5.00	106.84	10.7549
11.99 %	2009	5.00	106.83	10.7566
11.99 %	2009	5.00	106.81	10.7600

11.99 %	2009	5.00	106.84	10.7549
11.99 %	2009	5.00	106.85	10.7531
11.99 %	2009	5.00	106.80	10.7617
11.99 %	2009	5.00	106.80	10.7617
11.99 %	2009	10.00	106.81	10.7600
12.32 %	2011	10.00	108.24	10.9793
12.32 %	2011	5.00	108.205	10.9847
10.95 %	2011	1.50	100.00	10.9455
12.40 %	2013	0.50	108.00	11.2162
11.50 %	2015	5.00	102.65	11.1266
12.30 %	2016	0.002	109.00	11.0836
12.30 %	2016	5.00	108.65	11.1279
12.60 %	2018	0.25	110.00	11.2925
10.70 %	2020	1.00	96.50	11.1371
10.70 %	2020	0.60	97.00	11.0725
10.70 %	2020	1.00	96.70	11.1112
Total		1221.28		

B. State Government Securities

Contract Date : July 14, 2000				
12.25%	KARNATAKA SDL 2009	5.00	106.86	11.0034
Contract Date : July 15, 2000				
12.00%	ORISSA GOVT. 2011	0.18	106.60	10.9574
Total		5.18		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : July 17, 2000				
24/07/2000		21.00	99.8573	7.4310
Total		21.00		

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : July 17, 2000				
24/07/2000		10.00	99.8659	6.9826
24/07/2000		0.70	99.8659	6.9826
24/07/2000		2.10	99.8659	6.9826
24/07/2000		0.30	99.8659	6.9826
Total		13.10		

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : July 15, 2000				
23/11/2000		5.00	96.9504	8.8757
Total		5.00		

(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : July 15, 2000				
31/05/2001		20.00	92.4676	9.3243
Contract Date : July 17, 2000				
24/08/2000		1.50	99.2252	7.4797
18/05/2001		10.00	92.8107	9.2446
18/05/2001		25.00	92.8107	9.2446
18/05/2001		5.00	92.8107	9.2446
31/05/2001		5.00	92.4825	9.3044
31/05/2001		10.00	92.4452	9.3543
12/07/2001		20.00	91.6395	9.2246
Total		96.50		

II. REPO Transactions *
(Other than with RBI)

A. Government of India Dated Securities

11.40 %	2000	10.00	100.38	7.25	1
11.40 %	2000	10.00	100.38	7.25	1
11.40 %	2000	10.00	100.38	7.25	1
11.99 %	2009	20.00	106.50	7.05	1
Total		50.00			

B. Treasury Bills

(i) 364 Day Bills (Maturity-wise)
(DD/MM/YYYY)

12/07/2001	50.00	91.5981	7.10	2
Total		50.00		

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 17 July 2000