

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 19 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 17, 2000				
10.95 %	2011	0.25	100.00	10.9455
Contract Date : July 18, 2000				
11.40 %	2000	5.00	100.37	9.3012
11.55 %	2001	5.00	101.85	9.4676
11.55 %	2001	5.00	101.85	9.4676
11.75 %	2001	5.00	102.30	9.4826
11.75 %	2001	5.00	102.295	9.4874
11.15 %	2002	5.00	102.76	9.6659
11.15 %	2002	5.00	102.76	9.6659
11.15 %	2002	5.00	102.76	9.6659
11.15 %	2002	5.00	102.76	9.6659
11.15 %	2002	10.00	102.76	9.6659
11.15 %	2002	10.00	102.76	9.6659
11.15 %	2002	5.00	102.76	9.6659
11.10 %	2003	5.00	103.03	9.7900
12.50 %	2004	5.00	107.56	9.9836
12.50 %	2004	5.00	107.542	9.9891
12.50 %	2004	5.00	107.56	9.9836
12.50 %	2004	5.00	107.40	10.0342
9.50 %	2004	10.00	98.30	10.0338
10.20 %	2005	10.00	100.18	10.1520
10.20 %	2005	10.00	100.16	10.1572
10.20 %	2005	5.00	100.165	10.1559
10.20 %	2005	5.00	100.16	10.1572
10.20 %	2005	10.00	100.16	10.1572
10.20 %	2005	1.75	100.20	10.1468
10.20 %	2005	10.00	100.18	10.1520
10.20 %	2005	5.00	100.15	10.1598
10.20 %	2005	5.00	100.16	10.1572
10.20 %	2005	15.00	100.17	10.1546
11.19 %	2005	10.00	103.74	10.2218
11.19 %	2005	10.00	103.72	10.2268
11.19 %	2005	10.00	103.75	10.2193
11.19 %	2005	5.00	103.75	10.2193
11.19 %	2005	10.00	103.74	10.2218
11.19 %	2005	10.00	103.755	10.2180
11.68 %	2006	5.00	105.68	10.3328
11.68 %	2006	5.00	105.685	10.3317

11.90 %	2007	5.00	106.45	10.5491
11.90 %	2007	5.00	106.51	10.5371
11.90 %	2007	5.00	106.47	10.5451
11.90 %	2007	10.00	106.66	10.5072
11.90 %	2007	10.00	106.52	10.5351
11.90 %	2007	5.00	106.45	10.5491
11.90 %	2007	5.00	106.66	10.5072
11.90 %	2007	5.00	106.48	10.5431
11.90 %	2007	5.00	106.44	10.5511
11.90 %	2007	5.00	106.44	10.5511
11.90 %	2007	5.00	106.52	10.5351
11.90 %	2007	5.00	106.64	10.5112
11.90 %	2007	10.00	106.69	10.5012
11.90 %	2007	5.00	106.45	10.5491
11.90 %	2007	5.00	106.71	10.4972
11.90 %	2007	5.00	106.60	10.5191
12.00 %	2008	5.00	107.05	10.6388
11.99 %	2009	10.00	106.88	10.7478
11.99 %	2009	5.00	106.75	10.7701
11.99 %	2009	5.00	106.75	10.7701
12.29 %	2010	10.00	108.21	10.8830
12.29 %	2010	10.00	108.18	10.8879
12.32 %	2011	3.75	108.35	10.9623
12.32 %	2011	5.00	108.19	10.9869
12.32 %	2011	10.00	108.33	10.9654
12.32 %	2011	5.00	108.17	10.9900
12.32 %	2011	10.00	108.20	10.9854
10.95 %	2011	1.50	100.05	10.9375
10.25 %	2012	1.00	96.60	10.7601
11.03 %	2012	1.00	100.05	11.0224
11.03 %	2012	2.00	100.05	11.0224
11.03 %	2012	20.00	100.056	11.0214
11.03 %	2012	5.00	100.15	11.0072
11.03 %	2012	5.00	100.15	11.0072
11.03 %	2012	3.00	100.045	11.0232
11.03 %	2012	2.387	100.18	11.0026
11.03 %	2012	10.00	100.085	11.0171
11.03 %	2012	214.203	100.056	11.0215
11.03 %	2012	18.134	100.01	11.0285
11.03 %	2012	50.00	100.01	11.0285
11.03 %	2012	45.68	100.01	11.0285
11.03 %	2012	5.00	100.15	11.0072
11.03 %	2012	15.227	100.035	11.0247
11.03 %	2012	5.00	100.15	11.0072
11.03 %	2012	10.00	100.14	11.0087
11.03 %	2012	25.00	100.16	11.0057
11.03 %	2012	5.00	100.14	11.0087
11.03 %	2012	5.00	100.16	11.0057
11.03 %	2012	2.613	100.15	11.0072
11.03 %	2012	10.00	100.10	11.0148
11.03 %	2012	8.00	100.00	11.0300
11.03 %	2012	51.135	100.014	11.0279
11.03 %	2012	5.00	100.17	11.0041
11.03 %	2012	10.00	100.00	11.0300
11.03 %	2012	8.294	100.00	11.0300

11.03 %	2012	5.00	100.14	11.0087
11.03 %	2012	5.00	100.155	11.0064
11.03 %	2012	5.00	100.15	11.0072
11.03 %	2012	10.00	100.14	11.0087
11.03 %	2012	5.00	100.15	11.0072
11.03 %	2012	10.00	100.14	11.0087
11.03 %	2012	5.00	100.11	11.0133
11.03 %	2012	30.00	100.15	11.0072
11.03 %	2012	5.00	100.12	11.0117
11.03 %	2012	10.00	100.13	11.0102
11.03 %	2012	10.00	100.17	11.0041
11.03 %	2012	25.00	100.16	11.0057
11.03 %	2012	10.00	100.145	11.0079
11.03 %	2012	10.00	100.15	11.0072
11.03 %	2012	5.00	100.095	11.0155
11.03 %	2012	10.00	100.10	11.0148
11.03 %	2012	5.00	100.15	11.0072
11.03 %	2012	10.00	100.005	11.0292
9.00 %	2013	2.00	88.94	10.5913
12.40 %	2013	0.03	109.35	11.0299
11.83 %	2014	0.04	105.50	11.0511
11.83 %	2014	10.00	105.245	11.0856
11.83 %	2014	5.00	105.245	11.0856
11.83 %	2014	5.00	105.20	11.0917
11.83 %	2014	0.02	104.95	11.1257
11.83 %	2014	0.48	104.95	11.1257
11.50 %	2015	0.25	102.85	11.0993
11.50 %	2015	1.00	102.80	11.1061
11.50 %	2015	5.00	102.65	11.1265
11.50 %	2015	5.00	102.65	11.1265
11.50 %	2015	5.00	102.62	11.1306
11.50 %	2015	1.50	102.75	11.1129
11.50 %	2015	1.00	102.60	11.1334
11.50 %	2015	5.00	102.65	11.1265
10.70 %	2020	1.00	96.70	11.1112
10.70 %	2020	0.50	96.70	11.1112
10.70 %	2020	4.00	96.70	11.1112
Contract Date : July 19, 2000				
11.40 %	2000	0.40	100.50	8.6009
11.40 %	2000	10.00	100.32	9.5323
11.55 %	2001	5.00	101.85	9.4612
11.55 %	2001	10.00	101.80	9.5165
11.75 %	2001	5.00	102.26	9.5161
11.75 %	2001	5.00	102.24	9.5353
11.00 %	2002	5.00	102.12	9.6771
11.15 %	2002	5.00	102.68	9.7063
11.15 %	2002	20.00	102.67	9.7115
11.15 %	2002	5.00	102.70	9.6958
11.15 %	2002	5.00	102.68	9.7063
11.15 %	2002	5.00	102.67	9.7115
11.15 %	2002	5.00	102.68	9.7063
11.15 %	2002	5.00	102.68	9.7063
11.15 %	2002	5.00	102.66	9.7168
11.15 %	2002	5.00	102.76	9.6644
11.10 %	2003	5.00	102.92	9.8351

11.10 %	2003	5.00	102.935	9.8288
11.10 %	2003	5.00	102.92	9.8351
12.50 %	2004	5.00	107.35	10.0486
12.50 %	2004	5.00	107.41	10.0296
12.50 %	2004	5.00	107.33	10.0549
12.50 %	2004	5.00	107.38	10.0391
12.50 %	2004	5.00	107.42	10.0264
12.50 %	2004	5.00	107.42	10.0264
12.50 %	2004	5.00	107.415	10.0280
12.50 %	2004	5.00	107.41	10.0296
12.50 %	2004	5.00	107.40	10.0328
12.50 %	2004	5.00	107.40	10.0328
12.50 %	2004	5.00	107.33	10.0549
12.50 %	2004	5.00	107.35	10.0486
12.50 %	2004	5.00	107.38	10.0391
12.50 %	2004	5.00	107.42	10.0264
12.50 %	2004	5.00	107.42	10.0264
12.50 %	2004	5.00	107.39	10.0359
12.50 %	2004	10.00	107.34	10.0518
12.50 %	2004	5.00	107.44	10.0201
11.75 %	2004	10.00	105.18	10.1093
11.75 %	2004	5.00	105.185	10.1078
11.75 %	2004	10.00	105.18	10.1093
11.98 %	2004	5.00	106.19	10.1032
11.98 %	2004	5.00	106.15	10.1148
11.98 %	2004	5.00	106.19	10.1032
11.98 %	2004	5.00	106.19	10.1032
11.98 %	2004	5.00	106.195	10.1017
11.98 %	2004	5.00	106.13	10.1206
11.98 %	2004	5.00	106.19	10.1032
10.20 %	2005	10.00	100.00	10.1988
10.20 %	2005	5.00	100.02	10.1936
10.20 %	2005	5.00	100.01	10.1962
10.20 %	2005	10.00	100.01	10.1962
10.20 %	2005	10.00	100.01	10.1962
10.20 %	2005	10.00	100.00	10.1988
10.20 %	2005	10.00	100.03	10.1909
10.20 %	2005	10.00	100.03	10.1909
10.20 %	2005	10.36	100.03	10.1909
10.20 %	2005	10.00	100.02	10.1936
10.20 %	2005	5.00	100.00	10.1988
10.20 %	2005	10.00	100.00	10.1988
10.20 %	2005	10.00	100.01	10.1962
10.20 %	2005	15.00	100.025	10.1922
10.20 %	2005	10.00	100.01	10.1962
10.20 %	2005	5.00	100.02	10.1936
10.20 %	2005	5.00	100.03	10.1909
10.20 %	2005	15.00	100.00	10.1988
10.20 %	2005	25.00	100.00	10.1988
10.20 %	2005	5.00	100.03	10.1909
10.20 %	2005	5.00	100.01	10.1962
10.20 %	2005	5.00	100.01	10.1962
10.20 %	2005	5.00	100.00	10.1988
10.20 %	2005	5.00	100.00	10.1988
10.20 %	2005	5.00	100.00	10.1988

10.20 %	2005	5.00	100.02	10.1936
10.20 %	2005	5.00	100.01	10.1962
10.20 %	2005	6.967	100.00	10.1988
10.20 %	2005	10.00	100.02	10.1936
10.20 %	2005	5.00	100.01	10.1962
10.20 %	2005	5.00	100.025	10.1922
10.20 %	2005	5.00	100.025	10.1922
10.20 %	2005	5.00	100.02	10.1936
10.20 %	2005	10.00	100.005	10.1975
10.20 %	2005	5.00	100.01	10.1962
10.20 %	2005	5.00	100.00	10.1988
10.20 %	2005	5.00	100.01	10.1962
10.20 %	2005	10.00	100.01	10.1962
11.19 %	2005	5.00	103.53	10.2745
11.19 %	2005	10.00	103.57	10.2644
11.19 %	2005	10.00	103.52	10.2770
11.68 %	2006	0.05	106.10	10.2372
11.68 %	2006	5.00	105.38	10.4007
11.68 %	2006	5.00	105.45	10.3847
11.68 %	2006	5.00	105.45	10.3847
11.75 %	2006	10.00	105.52	10.4389
11.90 %	2007	5.00	106.51	10.5367
11.90 %	2007	5.00	106.42	10.5547
11.90 %	2007	10.00	106.34	10.5707
11.90 %	2007	5.00	106.40	10.5587
11.90 %	2007	5.00	106.38	10.5627
11.90 %	2007	5.00	106.60	10.5187
11.90 %	2007	5.00	106.43	10.5527
11.90 %	2007	5.00	106.425	10.5537
11.90 %	2007	5.00	106.37	10.5647
11.90 %	2007	5.00	106.40	10.5587
11.90 %	2007	5.00	106.43	10.5527
11.90 %	2007	5.00	106.35	10.5687
11.90 %	2007	10.00	106.40	10.5587
11.90 %	2007	5.00	106.40	10.5587
11.90 %	2007	5.00	106.40	10.5587
11.90 %	2007	5.00	106.42	10.5547
11.90 %	2007	5.00	106.40	10.5587
11.90 %	2007	5.00	106.41	10.5567
11.90 %	2007	5.00	106.33	10.5727
11.90 %	2007	5.00	106.41	10.5567
11.90 %	2007	10.00	106.52	10.5347
11.90 %	2007	5.00	106.47	10.5447
11.90 %	2007	5.00	106.53	10.5327
11.90 %	2007	5.00	106.30	10.5787
11.90 %	2007	5.00	106.35	10.5687
11.90 %	2007	5.00	106.38	10.5627
11.90 %	2007	10.00	106.425	10.5537
11.90 %	2007	5.00	106.41	10.5567
11.90 %	2007	5.00	106.41	10.5567
11.90 %	2007	5.00	106.42	10.5547
11.90 %	2007	5.00	106.43	10.5527
11.90 %	2007	5.00	106.43	10.5527
11.90 %	2007	5.00	106.43	10.5527
11.90 %	2007	5.00	106.36	10.5667

11.90 %	2007	10.00	106.41	10.5567
11.90 %	2007	5.00	106.42	10.5547
11.90 %	2007	5.00	106.34	10.5707
11.90 %	2007	5.00	106.32	10.5747
11.99 %	2009	3.00	106.50	10.8129
11.99 %	2009	5.00	106.45	10.8215
11.99 %	2009	5.00	106.40	10.8301
11.99 %	2009	5.00	106.47	10.8181
11.99 %	2009	10.00	106.46	10.8198
11.99 %	2009	5.00	106.455	10.8207
11.99 %	2009	5.00	106.48	10.8163
11.99 %	2009	5.00	106.47	10.8181
11.99 %	2009	5.00	106.40	10.8301
11.99 %	2009	10.00	106.47	10.8181
12.29 %	2010	5.00	108.16	10.8910
12.32 %	2011	5.00	108.01	11.0146
12.32 %	2011	5.00	107.95	11.0238
12.32 %	2011	10.00	108.01	11.0146
12.32 %	2011	5.00	107.95	11.0238
12.32 %	2011	5.00	108.00	11.0161
12.32 %	2011	5.00	107.97	11.0207
12.32 %	2011	5.00	107.97	11.0207
12.32 %	2011	5.00	108.19	10.9869
10.95 %	2011	1.50	100.10	10.9295
11.03 %	2012	2.387	100.00	11.0299
11.03 %	2012	2.387	100.00	11.0299
11.03 %	2012	0.50	100.05	11.0223
11.03 %	2012	0.50	100.04	11.0238
11.03 %	2012	5.00	100.00	11.0299
11.03 %	2012	10.00	100.00	11.0299
11.03 %	2012	25.00	100.00	11.0299
11.03 %	2012	2.00	100.00	11.0299
11.03 %	2012	5.00	100.00	11.0299
11.03 %	2012	5.00	100.02	11.0268
11.03 %	2012	5.00	100.00	11.0299
11.03 %	2012	10.00	100.02	11.0268
11.03 %	2012	10.00	100.00	11.0299
11.03 %	2012	5.00	100.00	11.0299
11.03 %	2012	10.00	100.00	11.0299
11.03 %	2012	10.00	100.00	11.0299
11.03 %	2012	15.00	100.00	11.0299
11.03 %	2012	5.00	100.00	11.0299
11.03 %	2012	5.00	100.00	11.0299
11.03 %	2012	5.00	100.10	11.0147
11.03 %	2012	5.00	100.01	11.0284
11.50 %	2015	0.50	102.61	11.1319
11.50 %	2015	15.00	102.59	11.1347
10.70 %	2020	4.00	96.73	11.1073
Total		2301.294		

B. State Government Securities

NIL

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)			
(ii) 91 Day Bills (Maturity-wise)		NIL	
(DD/MM/YYYY)			
Contract Date : July 18, 2000			
24/07/2000	0.30	99.9042	6.9809
24/07/2000	0.80	99.9042	6.9809
07/08/2000	0.20	99.6111	7.4796
Contract Date : July 19, 2000			
24/07/2000	5.00	99.8919	7.8782
09/10/2000	5.00	98.0829	8.6764
Total	11.30		
(iii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : July 19, 2000			
31/08/2000	3.00	98.9970	8.5765
Total	3.00		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : July 18, 2000			
27/07/2000	4.00	99.8435	7.1319
03/05/2001	5.00	93.1567	9.2845
Contract Date : July 19, 2000			
27/07/2000	1.60	99.8304	7.7299
27/07/2000	2.00	99.8293	7.7801
16/11/2000	4.00	97.2503	8.5766
16/11/2000	1.00	97.2503	8.5766
08/02/2001	1.00	95.1601	9.0751
18/05/2001	3.00	92.7615	9.3743
Total	21.60		

II. REPO Transactions *
(Other than with RBI)

Nomenclature	Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 Nominal	Repo Rate (%pa)	Repo Period (Days)
(1)	(2)	(3)	(4)	(5)
A. Government of India Dated Securities				
11.83 % 2014	5.00	103.50	8.50	10
12.60 % 2018(ON TAP)	10.00	108.00	8.50	10
Total	15.00			
B. Treasury Bills				
(i) 14 Day Bills (Maturity-wise)				
(DD/MM/YYYY)		NIL		
(ii) 91 Day Bills (Maturity-wise)				
(DD/MM/YYYY)		NIL		
(iii) 182 Day Bills (Maturity-wise)				
(DD/MM/YYYY)		NIL		
(iv) 364 Day Bills (Maturity-wise)				

(DD/MM/YYYY)				
11/01/2001	5.00	95.7500	7.35	1
Total	5.00			

* Relate to the first leg of Repos				
# YTM(indicative) will depend upon assumed rate of inflation				
Date : 19 July 2000				