

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 28 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 27, 2000			
13.85 % 2000	5.00	101.56	9.8789
11.75 % 2001	5.00	101.495	10.2304
11.75 % 2001	5.00	101.495	10.2304
11.00 % 2002	5.00	100.885	10.4236
5.75 % 2002	30.00	91.87	10.4261
11.15 % 2002	5.00	101.25	10.4581
11.15 % 2002	5.00	101.285	10.4393
11.15 % 2002	5.00	101.23	10.4689
11.15 % 2002	5.00	101.27	10.4473
11.10 % 2003	5.00	101.15	10.5835
12.50 % 2004	0.13	104.75	10.8785
12.50 % 2004	5.00	105.15	10.7474
12.50 % 2004	5.00	105.20	10.7311
12.50 % 2004	5.00	105.18	10.7376
12.50 % 2004	5.00	105.19	10.7343
12.50 % 2004	5.00	105.21	10.7278
12.50 % 2004	5.00	105.10	10.7638
12.50 % 2004	5.00	105.16	10.7442
12.50 % 2004	5.00	105.20	10.7311
12.50 % 2004	5.00	105.19	10.7343
12.50 % 2004	5.00	105.10	10.7638
12.50 % 2004	10.00	105.15	10.7474
12.50 % 2004	5.00	105.17	10.7409
12.50 % 2004	5.00	105.19	10.7343
12.50 % 2004	5.00	105.17	10.7409
11.50 % 2004	5.00	102.17	10.7743
11.75 % 2004	5.00	102.87	10.8192
11.98 % 2004	5.00	103.795	10.8045
9.90 % 2005	5.00	96.59	10.8303
10.20 % 2005	0.75	98.28	10.6528
11.68 % 2006	5.00	102.81	10.9947
11.68 % 2006	5.00	103.04	10.9404
11.68 % 2006	5.00	102.85	10.9852
11.68 % 2006	5.00	102.81	10.9947
11.68 % 2006	5.00	103.09	10.9287
11.75 % 2006	5.00	103.20	10.9727
11.75 % 2006	5.00	103.20	10.9727
11.90 % 2007	5.00	104.01	11.0417

11.50 %	2007	5.00	102.10	11.0614
12.00 %	2008	5.00	104.32	11.1461
12.00 %	2008	10.00	104.38	11.1347
12.00 %	2008	5.00	104.35	11.1404
12.25 %	2008	5.00	105.52	11.1914
11.99 %	2009	0.5775	104.40	11.1787
11.99 %	2009	10.00	104.10	11.2320
11.99 %	2009	5.00	104.10	11.2320
11.99 %	2009	10.00	104.20	11.2142
11.99 %	2009	10.00	104.17	11.2195
11.99 %	2009	5.00	104.10	11.2320
11.99 %	2009	10.00	104.20	11.2142
11.99 %	2009	10.00	104.20	11.2142
11.99 %	2009	5.00	104.10	11.2320
11.99 %	2009	5.00	104.10	11.2320
11.99 %	2009	5.00	104.17	11.2195
11.99 %	2009	5.00	104.25	11.2053
11.99 %	2009	1.00	104.40	11.1787
11.99 %	2009	10.00	104.10	11.2320
11.50 %	2010	5.00	101.25	11.2817
11.50 %	2010	0.70	101.37	11.2615
10.95 %	2011	0.20	98.60	11.1707
10.95 %	2011	0.75	98.35	11.2115
11.50 %	2011	5.00	101.25	11.2978
12.00 %	2011	10.00	103.49	11.4338
11.03 %	2012	5.00	99.00	11.1825
11.03 %	2012	1.00	97.80	11.3697
11.03 %	2012	5.00	98.40	11.2757
11.03 %	2012	0.25	98.60	11.2445
12.40 %	2013	5.00	106.50	11.4272
11.50 %	2015	1.00	100.95	11.3608
11.50 %	2015	1.00	100.90	11.3678
11.50 %	2015	1.00	101.00	11.3538
11.50 %	2015	0.50	101.15	11.3329
11.50 %	2015	1.00	100.94	11.3622
12.60 %	2018	1.50	108.95	11.4191
12.60 %	2018	1.00	108.95	11.4191
12.60 %	2018	2.00	108.50	11.4743
10.70 %	2020	5.00	96.20	11.1763
10.70 %	2020	0.25	96.25	11.1698
10.70 %	2020	4.70	96.22	11.1737
Contract Date : July 28, 2000				
11.40 %	2000	5.00	100.14	10.3482
11.40 %	2000	5.00	100.18	10.1094
11.55 %	2001	1.00	101.15	10.1992
11.75 %	2001	5.00	101.48	10.2422
11.00 %	2002	5.00	100.90	10.4134
11.00 %	2002	5.00	100.90	10.4134
11.00 %	2002	5.00	100.90	10.4134
11.00 %	2002	10.00	100.90	10.4134
11.15 %	2002	5.00	101.27	10.4468
11.15 %	2002	10.00	101.22	10.4738
11.15 %	2002	5.00	101.22	10.4738
11.15 %	2002	5.00	101.25	10.4576
11.15 %	2002	5.00	101.26	10.4522

11.15 %	2002	5.00	101.27	10.4468
11.15 %	2002	5.00	101.24	10.4630
11.15 %	2002	5.00	101.24	10.4630
11.10 %	2003	5.00	101.15	10.5831
11.10 %	2003	5.00	101.18	10.5701
11.10 %	2003	5.00	101.20	10.5615
11.10 %	2003	10.00	101.18	10.5701
11.10 %	2003	5.00	101.195	10.5636
11.10 %	2003	5.00	101.17	10.5744
11.10 %	2003	20.00	101.15	10.5831
11.10 %	2003	5.00	101.15	10.5831
11.10 %	2003	5.00	101.195	10.5636
12.50 %	2004	0.08	105.40	10.6648
12.50 %	2004	5.00	105.22	10.7236
12.50 %	2004	5.00	105.15	10.7465
12.50 %	2004	5.00	105.24	10.7170
12.50 %	2004	5.00	105.245	10.7154
12.50 %	2004	5.00	105.28	10.7040
12.50 %	2004	5.00	105.28	10.7040
12.50 %	2004	5.00	105.235	10.7187
12.50 %	2004	5.00	105.26	10.7105
12.50 %	2004	5.00	105.28	10.7040
12.50 %	2004	5.00	105.16	10.7432
11.50 %	2004	5.00	102.14	10.7836
11.95 %	2004	10.00	103.40	10.8757
11.95 %	2004	5.00	103.40	10.8757
11.98 %	2004	5.00	103.825	10.7950
9.90 %	2005	5.00	96.59	10.8308
9.90 %	2005	5.00	96.71	10.7970
14.00 %	2005	0.05	115.00	10.0180
11.68 %	2006	5.00	102.84	10.9874
11.68 %	2006	5.00	102.89	10.9756
11.68 %	2006	5.00	102.84	10.9874
11.68 %	2006	5.00	102.90	10.9732
11.68 %	2006	5.00	102.90	10.9732
11.68 %	2006	5.00	102.83	10.9897
11.68 %	2006	5.00	102.84	10.9874
11.68 %	2006	5.00	102.83	10.9897
11.68 %	2006	5.00	102.83	10.9897
11.68 %	2006	5.00	102.87	10.9803
11.68 %	2006	5.00	102.99	10.9520
11.68 %	2006	10.00	102.98	10.9543
11.68 %	2006	5.00	102.83	10.9897
11.68 %	2006	5.00	102.83	10.9897
11.68 %	2006	5.00	102.85	10.9850
11.75 %	2006	5.00	103.20	10.9724
13.85 %	2006 (INSTA	0.26	112.00	11.0250
11.00 %	2006	35.00	100.00	11.0000
11.00 %	2006	5.00	100.00	11.0000
11.00 %	2006	15.00	100.00	11.0000
11.00 %	2006	220.00	100.00	11.0000
11.00 %	2006	40.00	100.00	11.0000
11.00 %	2006	95.00	100.00	11.0000
11.00 %	2006	25.00	100.00	11.0000
11.00 %	2006	240.00	100.00	11.0000

11.00 %	2006	335.00	100.00	11.0000
11.00 %	2006	25.00	100.00	11.0000
11.00 %	2006	75.00	100.00	11.0000
11.00 %	2006	40.00	100.00	11.0000
11.00 %	2006	20.00	100.00	11.0000
11.00 %	2006	10.00	100.00	11.0000
11.00 %	2006	110.00	100.00	11.0000
11.00 %	2006	30.00	100.00	11.0000
11.00 %	2006	25.00	100.00	11.0000
11.00 %	2006	15.00	100.00	11.0000
11.00 %	2006	25.00	100.00	11.0000
11.00 %	2006	60.00	100.00	11.0000
11.00 %	2006	75.00	100.00	11.0000
11.00 %	2006	75.00	100.00	11.0000
11.00 %	2006	25.00	100.00	11.0000
11.00 %	2006	5.00	100.00	11.0000
11.00 %	2006	370.00	100.00	11.0000
11.00 %	2006	100.00	100.00	11.0000
11.00 %	2006	25.00	100.00	11.0000
11.00 %	2006	5.00	100.00	11.0000
11.00 %	2006	110.00	100.00	11.0000
11.00 %	2006	25.00	100.00	11.0000
11.00 %	2006	95.00	100.00	11.0000
11.00 %	2006	35.00	100.00	11.0000
11.00 %	2006	55.00	100.00	11.0000
11.00 %	2006	25.00	100.00	11.0000
11.00 %	2006	370.00	100.00	11.0000
11.00 %	2006	40.00	100.00	11.0000
11.00 %	2006	35.00	100.00	11.0000
11.00 %	2006	25.00	100.00	11.0000
11.00 %	2006	25.00	100.00	11.0000
11.00 %	2006	5.00	100.00	11.0000
11.00 %	2006	25.00	100.00	11.0000
11.90 %	2007	5.00	104.15	11.0125
11.90 %	2007	20.00	104.00	11.0434
11.90 %	2007	25.00	104.00	11.0434
11.90 %	2007	50.00	104.00	11.0434
11.90 %	2007	15.00	104.00	11.0434
11.90 %	2007	15.00	104.00	11.0434
11.90 %	2007	80.00	104.00	11.0434
11.90 %	2007	10.00	104.00	11.0434
11.90 %	2007	5.00	104.00	11.0434
11.90 %	2007	500.00	104.00	11.0434
11.90 %	2007	40.00	104.00	11.0434
11.90 %	2007	50.00	104.00	11.0434
12.00 %	2008	5.00	104.35	11.1402
12.25 %	2008	5.00	105.45	11.2042
12.25 %	2008	5.00	105.45	11.2042
11.99 %	2009	5.00	104.18	11.2176
11.99 %	2009	5.00	104.13	11.2265
11.99 %	2009	5.00	104.20	11.2141
11.99 %	2009	5.00	104.12	11.2283
11.99 %	2009	10.00	104.15	11.2230
11.30 %	2010	10.00	100.00	11.3000
11.30 %	2010	5.00	100.00	11.3000

11.30 %	2010	10.00	100.00	11.3000
11.30 %	2010	25.00	100.00	11.3000
11.30 %	2010	25.00	100.00	11.3000
11.30 %	2010	150.00	100.00	11.3000
11.30 %	2010	50.00	100.00	11.3000
11.30 %	2010	18.00	100.00	11.3000
11.30 %	2010	65.00	100.00	11.3000
11.30 %	2010	20.00	100.00	11.3000
11.30 %	2010	10.00	100.00	11.3000
11.30 %	2010	20.00	100.00	11.3000
11.30 %	2010	10.00	100.00	11.3000
11.30 %	2010	15.00	100.00	11.3000
11.30 %	2010	25.00	100.00	11.3000
11.30 %	2010	850.00	100.00	11.3000
11.30 %	2010	50.00	100.00	11.3000
11.30 %	2010	75.00	100.00	11.3000
11.30 %	2010	10.00	100.00	11.3000
11.30 %	2010	60.00	100.00	11.3000
11.30 %	2010	25.00	100.00	11.3000
11.30 %	2010	25.00	100.00	11.3000
11.30 %	2010	150.00	100.00	11.3000
11.30 %	2010	6.00	100.00	11.3000
11.30 %	2010	100.00	100.00	11.3000
11.30 %	2010	20.00	100.00	11.3000
11.30 %	2010	10.00	100.00	11.3000
11.30 %	2010	50.00	100.00	11.3000
11.30 %	2010	10.00	100.00	11.3000
11.30 %	2010	10.00	100.00	11.3000
11.30 %	2010	5.00	100.00	11.3000
11.30 %	2010	20.00	100.00	11.3000
11.30 %	2010	25.00	100.00	11.3000
11.30 %	2010	1.00	100.00	11.3000
10.95 %	2011	1.00	98.25	11.2279
10.95 %	2011	1.00	98.25	11.2279
11.83 %	2014	12.00	103.45	11.3313
11.50 %	2015	1.00	101.00	11.3538
11.50 %	2015	1.00	100.95	11.3608
Total		6541.6975		

B. State Government Securities

Contract Date : July 27, 2000				
11.85% GUJRAT SDL 2009	0.297	103.00		11.3090
Contract Date : July 28, 2000				
12.25% MAHARASHTRA SDL 2009	0.17	104.70		11.3789
12.25% UTTAR PRADESH SDL 2009	13.00	104.68		11.3825
Total	13.467			

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise) (DD/MM/YYYY)

Contract Date : July 27, 2000				
07/08/2000	5.00	99.7813		7.9781
Contract Date : July 28, 2000				
31/07/2000	1.50	99.9384		7.4787
07/08/2000	0.47	99.7813		7.9781

07/08/2000	0.95	99.7813	7.9781
07/08/2000	0.80	99.7813	7.9781
07/08/2000	1.00	99.7813	7.9781
Total	9.72		
(ii) 91 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : July 28, 2000			
07/08/2000	5.00	99.7690	8.4279
21/08/2000	5.00	99.4832	7.8789
21/08/2000	7.00	99.4605	8.2268
21/08/2000	3.25	99.4832	7.8789
21/08/2000	5.00	99.4930	7.7287
28/08/2000	5.00	99.2833	8.4762
Total	30.25		
(iii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : July 27, 2000			
03/08/2000	1.75	99.8637	8.2802
Total	1.75		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : July 27, 2000			
12/07/2001	25.00	91.1138	10.1720
26/07/2001	10.00	90.7328	10.2419
26/07/2001	5.00	90.7492	10.2219
26/07/2001	5.00	90.7492	10.2219
26/07/2001	25.00	90.7328	10.2419
26/07/2001	20.00	90.7328	10.2419
26/07/2001	5.00	90.7410	10.2319
26/07/2001	5.00	90.7492	10.2219
26/07/2001	10.00	90.7410	10.2319
26/07/2001	50.00	90.7328	10.2419
26/07/2001	20.00	90.7328	10.2419
26/07/2001	10.00	90.7328	10.2419
26/07/2001	10.00	90.7328	10.2419
26/07/2001	15.00	90.7328	10.2419
26/07/2001	10.00	90.7410	10.2319
26/07/2001	10.00	90.7410	10.2319
26/07/2001	10.00	90.7410	10.2319
26/07/2001	20.00	90.7492	10.2219
26/07/2001	5.00	90.7328	10.2419
26/07/2001	10.00	90.7328	10.2419
26/07/2001	5.00	90.7328	10.2419
26/07/2001	10.00	90.7410	10.2319
26/07/2001	5.00	90.7328	10.2419
26/07/2001	5.00	90.7328	10.2419
26/07/2001	5.00	90.7287	10.2469
26/07/2001	5.00	90.7492	10.2219
26/07/2001	5.00	90.7328	10.2419
26/07/2001	7.55	90.7410	10.2319
26/07/2001	50.00	90.7410	10.2319
26/07/2001	25.00	90.7328	10.2419
26/07/2001	15.00	90.7492	10.2219
26/07/2001	5.00	90.7492	10.2219
Contract Date : July 28, 2000			

10/08/2000	5.00	99.6999	8.4281
24/08/2000	5.00	99.3752	8.4762
21/09/2000	5.00	98.6107	9.3242
21/09/2000	5.00	98.6180	9.2745
19/10/2000	5.00	97.8636	9.5738
14/12/2000	0.75	96.5440	9.3742
12/07/2001	12.00	91.1455	10.1322
26/07/2001	10.00	90.7328	10.2419
26/07/2001	5.00	90.7574	10.2119
Total	475.30		

II. REPO Transactions *
(Other than with RBI)

A. Government of India Dated Securities

12.69 %	2002	60.00	103.50	8.10	4
11.10 %	2003	15.00	101.14	7.80	1
11.10 %	2003	15.00	101.14	7.80	1
9.90 %	2005	25.00	96.50	8.20	4
9.90 %	2005	25.00	96.50	8.20	4
12.00 %	2008	40.00	104.15	8.10	4
11.99 %	2009	10.00	104.00	8.05	4
11.83 %	2014	100.00	102.75	8.10	4
11.40 %	2000	15.00	100.15	7.50	1
11.40 %	2000	25.00	100.14	8.00	3
11.40 %	2000	25.00	100.14	8.00	3
11.40 %	2000	20.00	100.14	8.20	3
11.40 %	2000	20.00	100.14	8.00	3
11.40 %	2000	10.00	100.14	8.00	3
11.40 %	2000	10.00	100.14	7.40	1
11.40 %	2000	20.00	100.14	7.95	3
13.85 %	2000	15.00	101.40	6.75	1
11.55 %	2001	35.00	101.15	6.75	1
11.75 %	2001	15.00	101.40	7.95	3
11.75 %	2001	40.00	101.50	6.75	1
11.15 %	2002	10.00	101.25	7.75	3
11.15 %	2002	25.00	101.20	7.90	3
11.15 %	2002	25.00	101.20	7.90	3
11.15 %	2002	25.00	101.20	7.90	3
11.15 %	2002	25.00	101.20	7.90	3
11.15 %	2002	75.00	101.25	8.50	3
11.15 %	2002	75.00	101.25	8.70	3
12.50 %	2004	10.00	105.20	7.95	3
12.50 %	2004	20.00	105.15	7.95	3
11.98 %	2004	25.00	103.65	7.95	3
11.98 %	2004	20.00	103.65	7.95	3
11.98 %	2004	25.00	103.65	7.95	3
9.90 %	2005	25.00	96.60	7.90	3
9.90 %	2005	25.00	96.60	7.90	3
9.90 %	2005	25.00	96.60	7.90	3
10.20 %	2005	75.00	97.75	7.50	1
10.20 %	2005	230.00	97.75	6.00	1
11.75 %	2006	20.00	104.00	7.90	3
11.50 %	2006	50.00	102.06	7.00	1
12.00 %	2008	25.00	104.15	8.00	3
12.00 %	2008	25.00	104.15	8.00	3

12.00 % 2008	25.00	104.15	8.00	3
11.99 % 2009	10.00	104.20	7.90	3
Total	1435.00			

B. Treasury Bills

(i) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

08/03/2001	25.00	94.1880	8.00	3
08/03/2001	25.00	94.1880	8.00	3
22/03/2001	25.00	93.9028	7.95	3
22/03/2001	25.00	93.9028	7.95	3
Total	100.00			

 * Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 28 July 2000