

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 31 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 28, 2000			
11.75 % 2001	1.00	101.62	10.1033
12.50 % 2004	5.00	105.16	10.7432
12.50 % 2004	5.00	105.25	10.7138
12.50 % 2004	5.00	105.25	10.7138
12.50 % 2004	5.00	105.26	10.7105
11.95 % 2004	5.00	103.45	10.8603
11.95 % 2004	5.00	103.45	10.8603
11.68 % 2006	5.00	102.93	10.9661
11.00 % 2006	15.00	100.00	11.0000
11.00 % 2006	25.00	100.01	10.9977
11.00 % 2006	11.25	100.00	11.0000
11.00 % 2006	10.00	100.01	10.9977
11.00 % 2006	5.00	100.005	10.9988
11.00 % 2006	5.00	100.00	11.0000
11.00 % 2006	10.00	100.00	11.0000
11.00 % 2006	20.00	100.005	10.9988
11.50 % 2015	1.00	100.98	11.3566
Contract Date : July 29, 2000			
11.40 % 2000	5.00	100.17	10.1507
11.55 % 2001	10.00	101.12	10.2291
11.75 % 2001	10.00	101.47	10.2491
11.15 % 2002	5.00	101.27	10.4462
11.15 % 2002	10.00	101.26	10.4516
11.15 % 2002	5.00	101.28	10.4408
11.15 % 2002	15.00	101.285	10.4381
11.10 % 2003	5.00	101.21	10.5567
12.50 % 2004	5.00	105.285	10.7014
12.50 % 2004	0.08	105.70	10.5661
11.95 % 2004	5.00	103.53	10.8347
11.00 % 2006	5.00	100.05	10.9882
11.00 % 2006	5.00	100.05	10.9882
11.00 % 2006	5.00	100.02	10.9952
11.00 % 2006	10.00	100.05	10.9882
11.00 % 2006	5.00	100.02	10.9952
11.00 % 2006	5.00	100.05	10.9882
11.00 % 2006	5.00	100.05	10.9882
11.00 % 2006	5.00	100.02	10.9952
11.00 % 2006	10.00	100.05	10.9882

11.00 %	2006	5.00	100.04	10.9905
11.30 %	2010	5.00	100.00	11.2999
11.30 %	2010	10.00	100.00	11.2999
11.30 %	2010	5.00	100.005	11.2990
12.32 %	2011	5.00	105.62	11.3890
12.32 %	2011	0.90	106.20	11.2969
12.32 %	2011	10.00	105.60	11.3921
12.32 %	2011	5.00	105.61	11.3905
11.03 %	2012	5.00	99.10	11.1668
10.50 %	2014	5.00	95.35	11.1539
10.50 %	2014	3.00	96.20	11.0300
10.79 %	2015	0.0405	98.00	11.0629
10.79 %	2015	2.00	98.45	10.9997
11.50 %	2015	0.15	102.65	11.1258
12.60 %	2018	1.00	109.25	11.3822
Contract Date : July 31, 2000				
11.40 %	2000	5.00	100.11	10.4888
11.40 %	2000	20.00	100.11	10.4888
11.55 %	2001	5.00	101.10	10.2434
11.55 %	2001	5.00	100.00	11.5244
10.85 %	2001	15.00	100.57	10.2310
10.85 %	2001	10.00	100.00	10.8483
11.75 %	2001	10.00	100.00	11.7300
11.75 %	2001	10.00	100.00	11.7300
11.15 %	2002	5.00	101.26	10.4505
11.15 %	2002	5.00	101.26	10.4505
11.15 %	2002	5.00	101.18	10.4939
11.15 %	2002	5.00	101.28	10.4397
11.15 %	2002	5.00	101.27	10.4451
11.15 %	2002	10.00	100.00	11.1384
11.15 %	2002	10.00	100.00	11.1384
11.15 %	2002	5.00	100.00	11.1384
11.15 %	2002	5.00	101.26	10.4505
11.75 %	2003	5.00	102.815	10.5955
12.50 %	2004	1.35	106.25	10.3855
12.50 %	2004	5.00	105.28	10.7011
12.50 %	2004	5.00	105.29	10.6978
12.50 %	2004	5.00	105.29	10.6978
12.50 %	2004	5.00	105.30	10.6945
12.50 %	2004	5.00	105.15	10.7437
12.50 %	2004	5.00	105.30	10.6945
12.50 %	2004	5.00	105.29	10.6978
12.50 %	2004	5.00	105.15	10.7437
12.50 %	2004	5.00	105.15	10.7437
12.50 %	2004	5.00	105.08	10.7666
12.50 %	2004	5.00	105.10	10.7600
12.50 %	2004	10.00	105.28	10.7011
12.50 %	2004	5.00	105.165	10.7387
12.50 %	2004	5.00	105.13	10.7502
12.50 %	2004	5.00	105.12	10.7535
12.50 %	2004	5.00	105.08	10.7666
11.50 %	2004	5.00	102.23	10.7530
11.95 %	2004	5.00	103.60	10.8114
11.95 %	2004	5.00	103.42	10.8670
11.95 %	2004	5.00	103.42	10.8670

11.95 %	2004	5.00	103.41	10.8701
11.98 %	2004	5.00	103.85	10.7861
11.98 %	2004	10.00	103.83	10.7921
11.98 %	2004	5.00	103.82	10.7951
11.98 %	2004	5.00	103.84	10.7891
11.98 %	2004	5.00	103.84	10.7891
11.98 %	2004	5.00	103.845	10.7876
11.98 %	2004	5.00	103.85	10.7861
11.98 %	2004	10.00	103.845	10.7876
10.20 %	2005	5.00	97.70	10.8091
11.19 %	2005	10.00	100.00	11.1877
11.68 %	2006	5.00	102.87	10.9797
11.68 %	2006	5.00	102.87	10.9797
11.68 %	2006	5.00	102.85	10.9844
11.00 %	2006	5.00	99.965	11.0076
11.00 %	2006	5.00	99.95	11.0111
11.00 %	2006	5.00	99.97	11.0064
11.00 %	2006	5.00	99.98	11.0041
11.00 %	2006	5.00	99.93	11.0157
11.00 %	2006	10.00	100.00	10.9994
11.00 %	2006	10.00	100.00	10.9994
11.00 %	2006	10.00	100.00	10.9994
11.00 %	2006	5.00	99.95	11.0111
11.00 %	2006	5.00	99.95	11.0111
11.00 %	2006	5.00	100.00	10.9994
11.00 %	2006	5.00	99.90	11.0227
11.00 %	2006	5.00	100.055	10.9867
11.00 %	2006	5.00	99.93	11.0157
11.00 %	2006	5.00	99.90	11.0227
11.00 %	2006	10.00	99.89	11.0250
11.00 %	2006	5.00	99.88	11.0273
11.00 %	2006	10.00	99.95	11.0111
11.00 %	2006	5.00	99.90	11.0227
11.00 %	2006	10.00	99.96	11.0087
11.00 %	2006	10.00	99.88	11.0273
11.00 %	2006	10.00	99.88	11.0273
11.00 %	2006	5.00	100.03	10.9925
11.00 %	2006	10.00	100.04	10.9902
11.00 %	2006	10.00	100.04	10.9902
11.00 %	2006	10.00	100.04	10.9902
11.00 %	2006	5.00	99.93	11.0157
11.00 %	2006	5.00	100.03	10.9925
11.00 %	2006	5.00	99.95	11.0111
11.00 %	2006	5.00	99.91	11.0204
11.00 %	2006	5.00	99.88	11.0273
11.00 %	2006	5.00	99.92	11.0180
11.00 %	2006	25.00	99.95	11.0111
11.00 %	2006	5.00	99.93	11.0157
11.00 %	2006	5.00	99.90	11.0227
11.00 %	2006	5.00	99.89	11.0250
11.00 %	2006	5.00	99.88	11.0273
11.00 %	2006	5.00	100.03	10.9925
11.00 %	2006	5.00	100.02	10.9948
11.00 %	2006	5.00	100.005	10.9983
11.00 %	2006	10.00	99.905	11.0215

11.00 %	2006	10.00	99.90	11.0227
11.00 %	2006	5.00	99.99	11.0018
11.00 %	2006	5.00	99.99	11.0018
11.00 %	2006	5.00	99.97	11.0064
11.00 %	2006	5.00	99.93	11.0157
11.00 %	2006	5.00	99.91	11.0204
11.00 %	2006	5.00	99.90	11.0227
11.00 %	2006	15.00	100.00	10.9994
11.00 %	2006	10.00	99.90	11.0227
11.00 %	2006	10.00	100.05	10.9878
11.00 %	2006	5.00	99.94	11.0134
11.00 %	2006	5.00	99.90	11.0227
11.00 %	2006	5.00	99.915	11.0192
11.00 %	2006	5.00	99.90	11.0227
11.00 %	2006	5.00	100.04	10.9902
11.90 %	2007	25.00	104.00	11.0426
11.90 %	2007	25.00	104.00	11.0426
11.90 %	2007	5.00	104.00	11.0426
11.90 %	2007	5.00	104.00	11.0426
11.90 %	2007	5.00	104.00	11.0426
11.90 %	2007	20.00	104.00	11.0426
11.90 %	2007	10.00	104.00	11.0426
11.90 %	2007	20.00	104.00	11.0426
11.90 %	2007	5.00	104.00	11.0426
12.25 %	2008	5.00	105.45	11.2038
11.99 %	2009	5.00	104.24	11.2067
12.25 %	2010	2.00	105.95	11.2361
11.30 %	2010	5.00	100.00	11.2996
11.30 %	2010	25.00	100.00	11.2996
11.30 %	2010	30.00	100.00	11.2996
11.30 %	2010	10.00	100.00	11.2996
11.30 %	2010	2.00	100.00	11.2996
11.30 %	2010	0.80	100.00	11.2996
11.30 %	2010	160.00	100.00	11.2996
11.30 %	2010	15.00	100.00	11.2996
11.30 %	2010	11.50	100.00	11.2996
11.30 %	2010	20.00	100.00	11.2996
11.30 %	2010	5.00	99.95	11.3081
11.30 %	2010	35.00	100.00	11.2996
11.30 %	2010	10.00	99.95	11.3081
11.30 %	2010	10.00	99.97	11.3047
11.30 %	2010	10.00	99.94	11.3097
12.32 %	2011	5.00	105.50	11.4075
12.32 %	2011	5.00	105.61	11.3900
12.40 %	2013	10.00	106.40	11.4416
11.83 %	2014	2.00	103.00	11.3940
11.50 %	2015	10.00	100.95	11.3607
10.70 %	2020	0.10	96.30	11.1634
10.70 %	2020	0.275	96.10	11.1895
Total		1560.4455		

B. State Government Securities

Contract Date : July 31, 2000

11.50% KERALA S.D. 2008	10.00	101.30	11.2469
Total	10.00		

C. Treasury Bills

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

NIL

(ii) 91 Day Bills (Maturity-wise)
(DD/MM/YYYY)

Contract Date : July 29, 2000

14/08/2000	5.00	99.6998	7.8287
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09/10/2000	10.00	98.2977	9.0053
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Contract Date : July 31, 2000

21/08/2000	7.00	99.4934	8.8258
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21/08/2000	5.00	99.5133	8.4774
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28/08/2000	1.00	99.3711	8.2274
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28/08/2000	5.00	99.3030	9.1246
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16/10/2000	15.00	98.0454	9.4241
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23/10/2000	7.00	97.8605	9.4739
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Total	55.00		
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(iii) 182 Day Bills (Maturity-wise)
(DD/MM/YYYY)

Contract Date : July 31, 2000

03/08/2000	1.25	99.9343	7.9768
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31/08/2000	0.50	99.2833	8.4762
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31/08/2000	0.10	99.2833	8.4762
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Total	1.85		
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(iv) 364 Day Bills (Maturity-wise)
(DD/MM/YYYY)

Contract Date : July 31, 2000

10/08/2000	5.00	99.7677	8.4754
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24/08/2000	1.50	99.4605	8.2268
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24/08/2000	5.00	99.4052	9.0751
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03/05/2001	10.00	92.8916	10.0922
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18/05/2001	10.00	92.4795	10.1721
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18/05/2001	8.00	92.4795	10.1721
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Total	39.50		
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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				
12.32 % 2011	71.00	105.50	10.15	95
12.08 % 2001	34.00	102.00	8.25	1
11.00 % 2002	50.00	101.00	10.25	96
11.83 % 2003	15.00	103.10	9.75	14
12.50 % 2004	10.00	105.10	8.40	1
12.50 % 2004	10.00	105.10	8.40	1
12.50 % 2004	10.00	105.10	8.40	1
11.75 % 2006	50.00	103.10	7.95	1
12.29 % 2010	5.00	104.25	10.50	7

11.83 %	2014	5.00	101.50	10.50	7
12.60 %	2018(ON TAP)	5.00	104.50	10.50	7
Total		265.00			
B. Treasury Bills					
(i) 364 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
	07/09/2000	30.00	99.1228	8.00	1
	03/05/2001	30.00	92.9373	8.00	1
Total		60.00			

* Relate to the first leg of Repos
YTM(indicative) will depend upon assumed rate of inflation
Date : 31 July 2000