

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 01 August 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			
11.00 % 2006	5.00	100.00	11.0000
11.00 % 2006	5.00	100.00	11.0000
11.00 % 2006	5.00	100.00	11.0000
11.00 % 2006	10.00	100.00	11.0000
Contract Date : July 29, 2000			
10.95 % 2011	1.00	98.70	11.1544
Contract Date : July 31, 2000			
13.75 % 2001	10.00	102.65	10.2334
11.55 % 2001	5.00	101.00	10.3590
11.55 % 2001	5.00	101.00	10.3590
11.55 % 2001	10.00	101.00	10.3590
11.15 % 2002	10.00	101.11	10.5318
12.50 % 2004	5.00	105.165	10.7387
12.50 % 2004	5.00	105.00	10.7929
12.50 % 2004	5.00	105.02	10.7863
12.50 % 2004	5.00	104.99	10.7961
12.50 % 2004	5.00	105.09	10.7633
12.50 % 2004	5.00	105.09	10.7633
12.50 % 2004	5.00	105.12	10.7535
12.50 % 2004	5.00	104.94	10.8126
10.20 % 2005	0.05	98.90	10.4874
11.19 % 2005	5.00	100.81	10.9739
11.68 % 2006	5.00	102.65	11.0318
11.00 % 2006	10.00	99.90	11.0227
11.00 % 2006	5.00	99.97	11.0064
11.00 % 2006	5.00	100.00	10.9994
11.00 % 2006	10.00	99.80	11.0460
11.00 % 2006	5.00	99.905	11.0215
11.00 % 2006	5.00	99.97	11.0064
11.00 % 2006	10.00	99.98	11.0041
11.00 % 2006	5.00	99.87	11.0297
11.00 % 2006	25.00	99.85	11.0343
11.00 % 2006	5.00	99.89	11.0250
11.00 % 2006	5.00	99.90	11.0227
11.00 % 2006	5.00	99.89	11.0250
11.00 % 2006	5.00	99.81	11.0436
11.00 % 2006	5.00	99.895	11.0239
11.00 % 2006	5.00	99.90	11.0227

11.00 %	2006	5.00	99.89	11.0250
11.00 %	2006	5.00	99.85	11.0343
11.00 %	2006	5.00	99.885	11.0262
11.00 %	2006	5.00	99.94	11.0134
11.00 %	2006	5.00	99.80	11.0460
11.00 %	2006	5.00	99.80	11.0460
11.00 %	2006	5.00	99.84	11.0366
11.00 %	2006	5.00	99.88	11.0273
11.00 %	2006	5.00	99.89	11.0250
11.00 %	2006	5.00	99.79	11.0483
11.00 %	2006	5.00	99.85	11.0343
11.00 %	2006	10.00	99.80	11.0460
11.00 %	2006	5.00	99.88	11.0273
11.00 %	2006	5.00	99.90	11.0227
11.00 %	2006	5.00	99.90	11.0227
11.00 %	2006	5.00	99.885	11.0262
11.00 %	2006	5.00	99.79	11.0483
11.99 %	2009	15.00	104.10	11.2316
11.50 %	2010	10.00	101.08	11.3101
11.30 %	2010	30.00	100.00	11.2996
11.30 %	2010	5.00	100.00	11.2996
11.30 %	2010	10.00	99.955	11.3072
11.30 %	2010	5.00	100.00	11.2996
11.30 %	2010	5.00	99.985	11.3021
11.30 %	2010	0.75	100.05	11.2911
11.30 %	2010	1.00	100.00	11.2996
11.30 %	2010	5.00	100.00	11.2996
11.30 %	2010	5.00	99.94	11.3097
11.30 %	2010	3.00	100.00	11.2996
11.30 %	2010	1.00	100.05	11.2911
11.30 %	2010	1.00	100.00	11.2996
11.30 %	2010	0.50	100.00	11.2996
11.30 %	2010	1.00	100.00	11.2996
12.32 %	2011	0.13	106.20	11.2963
10.50 %	2014	5.00	96.75	10.9508
10.79 %	2015	1.00	99.25	10.8884
11.50 %	2015	0.40	101.00	11.3537
11.50 %	2015	1.00	101.30	11.3118
11.50 %	2015	0.50	101.10	11.3397
12.60 %	2018	5.00	107.75	11.5670
Contract Date : August 01, 2000				
11.40 %	2000	10.00	100.11	10.4888
11.55 %	2001	10.00	101.00	10.3590
11.00 %	2002	5.00	100.68	10.5485
11.15 %	2002	5.00	101.10	10.5373
11.15 %	2002	10.00	101.11	10.5318
11.15 %	2002	5.00	101.10	10.5373
11.15 %	2002	5.00	101.11	10.5318
11.15 %	2002	5.00	101.12	10.5264
11.15 %	2002	10.00	101.12	10.5264
11.15 %	2002	5.00	101.12	10.5264
11.15 %	2002	5.00	101.11	10.5318
11.15 %	2002	5.00	101.10	10.5373
11.15 %	2002	5.00	101.11	10.5318
12.50 %	2004	5.00	104.96	10.8060

12.50 %	2004	5.00	104.96	10.8060
12.50 %	2004	5.00	104.98	10.7994
12.50 %	2004	5.00	105.00	10.7929
12.50 %	2004	5.00	104.93	10.8159
12.50 %	2004	5.00	104.95	10.8093
12.50 %	2004	10.00	105.03	10.7830
12.50 %	2004	5.00	104.95	10.8093
12.50 %	2004	5.00	104.90	10.8257
12.50 %	2004	5.00	105.03	10.7830
12.50 %	2004	10.00	105.05	10.7765
12.50 %	2004	5.00	104.98	10.7994
12.50 %	2004	5.00	105.03	10.7830
12.50 %	2004	10.00	105.02	10.7863
12.50 %	2004	5.00	105.03	10.7830
12.50 %	2004	5.00	105.03	10.7830
12.50 %	2004	5.00	105.03	10.7830
12.50 %	2004	5.00	105.01	10.7896
11.50 %	2004	5.00	101.98	10.8343
11.98 %	2004	5.00	103.62	10.8553
11.98 %	2004	5.00	103.58	10.8673
9.90 %	2005	5.00	96.26	10.9253
9.90 %	2005	5.00	96.32	10.9083
10.20 %	2005	5.00	97.40	10.8902
10.20 %	2005	5.00	97.40	10.8902
11.19 %	2005	5.00	100.80	10.9765
13.85 %	2006 (INSTA	0.07	112.00	11.0219
11.00 %	2006	5.00	99.79	11.0483
11.00 %	2006	5.00	99.79	11.0483
11.00 %	2006	10.00	99.72	11.0646
11.00 %	2006	5.00	99.74	11.0599
11.00 %	2006	5.00	99.81	11.0436
11.00 %	2006	5.00	99.80	11.0460
11.00 %	2006	5.00	99.81	11.0436
11.00 %	2006	5.00	99.83	11.0390
11.00 %	2006	5.00	99.78	11.0506
11.00 %	2006	5.00	99.805	11.0448
11.00 %	2006	5.00	99.80	11.0460
11.00 %	2006	5.00	99.75	11.0576
11.00 %	2006	10.00	99.80	11.0460
11.00 %	2006	5.00	99.805	11.0448
11.00 %	2006	10.00	99.80	11.0460
11.00 %	2006	10.00	99.805	11.0448
11.00 %	2006	25.00	99.78	11.0506
11.00 %	2006	5.00	99.81	11.0436
11.00 %	2006	5.00	99.73	11.0623
11.00 %	2006	5.00	99.85	11.0343
11.00 %	2006	5.00	99.81	11.0436
11.00 %	2006	5.00	99.73	11.0623
11.00 %	2006	10.00	99.73	11.0623
11.00 %	2006	20.00	99.80	11.0460
11.00 %	2006	10.00	99.795	11.0471
11.00 %	2006	10.00	99.795	11.0471
11.00 %	2006	5.00	99.73	11.0623
11.00 %	2006	10.00	99.77	11.0529
11.00 %	2006	10.00	99.77	11.0529

11.00 %	2006	5.00	99.77	11.0529
11.00 %	2006	5.00	99.805	11.0448
11.00 %	2006	5.00	99.82	11.0413
11.00 %	2006	10.00	99.89	11.0250
11.00 %	2006	5.00	99.72	11.0646
11.00 %	2006	5.00	99.73	11.0623
11.90 %	2007	50.00	104.00	11.0426
11.90 %	2007	20.00	104.00	11.0426
11.90 %	2007	15.00	104.00	11.0426
11.90 %	2007	31.00	104.00	11.0426
11.90 %	2007	3.00	104.00	11.0426
11.90 %	2007	5.00	104.00	11.0426
11.90 %	2007	2.00	104.00	11.0426
11.90 %	2007	15.00	104.00	11.0426
11.90 %	2007	200.00	104.00	11.0426
11.90 %	2007	40.00	104.00	11.0426
11.90 %	2007	15.00	104.00	11.0426
11.90 %	2007	20.00	104.00	11.0426
11.90 %	2007	50.00	104.00	11.0426
11.90 %	2007	20.00	104.00	11.0426
12.00 %	2008	0.01	105.05	11.0070
11.99 %	2009	5.00	104.00	11.2494
11.99 %	2009	10.00	104.00	11.2494
11.30 %	2010	0.50	100.00	11.2996
11.30 %	2010	1.00	100.00	11.2996
11.30 %	2010	1.00	100.00	11.2996
11.30 %	2010	0.30	100.00	11.2996
11.30 %	2010	0.30	100.00	11.2996
11.30 %	2010	25.00	99.94	11.3097
11.30 %	2010	5.00	99.95	11.3081
12.32 %	2011	3.00	105.58	11.3948
11.83 %	2014	5.00	103.45	11.3312
Total		1459.51		

B. State Government Securities

Contract Date : July 31, 2000				
11.85% MAHARASTRA SDL 2009	2.00	101.05	11.6548	
Contract Date : August 01, 2000				
12.25% MAHARASHTRA SDL 2009	0.10	105.15	11.2987	
12.25% MAHARASHTRA SDL 2009	7.75	105.15	11.2987	
12.25% MAHARASHTRA SDL 2009	6.70	105.15	11.2987	
12.25% MAHARASHTRA SDL 2009	0.05	104.90	11.3430	
Total		16.60		

C. Treasury Bills

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

Contract Date : August 01, 2000				
07/08/2000	3.889	99.8646	8.2254	
14/08/2000	0.30	99.7159	7.9775	
14/08/2000	15.00	99.6893	8.7267	
Total		19.189		

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

Contract Date : August 01, 2000

07/08/2000	5.00	99.8621	8.3775
28/08/2000	1.00	99.3934	8.2278
Total	6.00		
(iii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : July 31, 2000			
03/08/2000	1.25	99.9576	7.7201
Total	1.25		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : July 31, 2000			
26/07/2001	20.00	90.8012	10.2718
Contract Date : August 01, 2000			
10/08/2000	20.00	99.7786	8.9743
24/08/2000	1.50	99.4828	8.2278
12/07/2001	10.00	91.1281	10.2718
Total	51.50		

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				
11.10 % 2003	25.00	101.17	9.65	16
11.10 % 2003	25.00	101.17	9.65	16
11.55 % 2001	10.00	100.95	7.95	2
10.85 % 2001	25.00	100.45	10.20	92
11.15 % 2002	25.00	101.03	9.40	15
11.15 % 2002	25.00	101.03	9.40	15
9.90 % 2005	25.00	96.50	9.80	34
11.68 % 2006	47.00	102.65	9.80	34
11.00 % 2006	25.00	99.85	8.10	2
11.00 % 2006	25.00	99.85	8.10	2
11.00 % 2006	25.00	99.85	8.10	2
11.83 % 2014	10.00	102.00	8.30	1
11.83 % 2014	10.00	102.00	8.30	1
11.83 % 2014	10.00	102.00	8.30	1
11.83 % 2014	71.00	102.95	10.15	92
12.60 % 2018(ON TAP)	5.00	107.70	9.00	2
12.60 % 2018(ON TAP)	5.00	107.70	9.00	2
Total	393.00			
B. Treasury Bills				
(i) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
12/07/2001	20.00	91.2067	8.10	2
12/07/2001	20.00	91.2067	8.10	2
12/07/2001	20.00	91.2067	8.10	2
12/07/2001	20.00	91.2067	8.10	2
Total	80.00			

* Relate to the first leg of Repos
YTM(indicative) will depend upon assumed rate of inflation
Date : 01 August 2000