

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 02 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 31, 2000			
12.25 % 2008	0.15	105.90	11.1212
Contract Date : August 01, 2000			
11.40 % 2000	5.00	100.09	10.6145
11.40 % 2000	5.00	100.11	10.4888
11.40 % 2000	5.00	100.11	10.4888
11.55 % 2001	5.00	100.99	10.3705
12.50 % 2004	5.00	104.96	10.8060
12.50 % 2004	5.00	105.00	10.7929
12.50 % 2004	5.00	104.95	10.8093
12.50 % 2004	5.00	104.93	10.8159
12.50 % 2004	5.00	104.95	10.8093
12.50 % 2004	5.00	104.93	10.8159
11.50 % 2004	5.00	101.94	10.8473
11.19 % 2005	10.00	100.84	10.9660
11.68 % 2006	20.00	102.57	11.0507
11.00 % 2006	15.00	99.77	11.0529
11.00 % 2006	5.00	99.72	11.0646
11.00 % 2006	5.00	99.74	11.0599
11.00 % 2006	10.00	99.77	11.0529
11.00 % 2006	5.00	99.79	11.0483
11.00 % 2006	5.00	99.72	11.0646
11.00 % 2006	5.00	99.76	11.0553
11.00 % 2006	5.00	99.80	11.0460
11.00 % 2006	5.00	99.80	11.0460
11.00 % 2006	5.00	99.765	11.0541
11.00 % 2006	5.00	99.77	11.0529
11.00 % 2006	5.00	99.78	11.0506
11.00 % 2006	5.00	99.78	11.0506
11.00 % 2006	5.00	99.77	11.0529
11.00 % 2006	5.00	99.77	11.0529
11.00 % 2006	5.00	99.80	11.0460
11.30 % 2010	0.50	100.00	11.2996
11.30 % 2010	40.00	99.95	11.3081
11.30 % 2010	0.25	100.00	11.2996
11.30 % 2010	0.50	100.00	11.2996
11.30 % 2010	1.00	100.25	11.2573
11.30 % 2010	1.00	100.00	11.2996
12.32 % 2011	10.00	105.55	11.3996

12.32 %	2011	7.00	105.55	11.3996
10.79 %	2015	1.00	99.25	10.8884
12.60 %	2018	5.00	108.55	11.4678
Contract Date : August 02, 2000				
11.40 %	2000	25.00	100.08	10.6670
11.55 %	2001	10.00	100.98	10.3781
11.68 %	2002	15.00	101.76	10.6825
11.15 %	2002	0.07	101.57	10.2823
11.15 %	2002	5.00	100.91	10.6402
11.15 %	2002	10.00	100.98	10.6021
11.15 %	2002	5.00	101.005	10.5885
11.15 %	2002	5.00	100.89	10.6511
11.15 %	2002	5.00	100.87	10.6620
11.15 %	2002	5.00	100.98	10.6021
11.15 %	2002	15.00	100.89	10.6511
11.10 %	2003	15.00	100.85	10.7121
12.50 %	2004	5.00	104.85	10.8413
12.50 %	2004	5.00	104.83	10.8479
12.50 %	2004	10.00	104.77	10.8676
12.50 %	2004	5.00	104.83	10.8479
12.50 %	2004	5.00	104.98	10.7985
12.50 %	2004	5.00	104.80	10.8578
12.50 %	2004	5.00	104.80	10.8578
12.50 %	2004	5.00	104.87	10.8347
12.50 %	2004	5.00	104.80	10.8578
12.50 %	2004	5.00	104.80	10.8578
12.50 %	2004	5.00	104.86	10.8380
12.50 %	2004	10.00	104.87	10.8347
12.50 %	2004	5.00	104.87	10.8347
12.50 %	2004	10.00	104.77	10.8676
12.50 %	2004	5.00	104.87	10.8347
12.50 %	2004	5.00	104.87	10.8347
12.50 %	2004	5.00	104.83	10.8479
11.50 %	2004	5.00	101.82	10.8860
11.50 %	2004	5.00	101.81	10.8893
11.50 %	2004	10.00	101.75	10.9089
11.98 %	2004	5.00	103.45	10.9062
11.25 %	2005	5.00	100.80	11.0246
10.20 %	2005	5.00	97.11	10.9692
10.20 %	2005	5.00	97.15	10.9583
10.20 %	2005	10.00	97.05	10.9855
10.20 %	2005	5.00	97.05	10.9855
10.20 %	2005	5.00	97.12	10.9665
11.19 %	2005	5.00	100.705	11.0016
11.68 %	2006	5.00	102.44	11.0814
11.75 %	2006	5.00	102.63	11.1061
11.75 %	2006	5.00	102.68	11.0943
11.00 %	2006	1.00	100.07	10.9830
11.00 %	2006	5.00	99.70	11.0691
11.00 %	2006	5.00	99.65	11.0808
11.00 %	2006	5.00	99.70	11.0691
11.00 %	2006	5.00	99.705	11.0679
11.00 %	2006	5.00	99.64	11.0831
11.00 %	2006	5.00	99.64	11.0831
11.00 %	2006	10.00	99.79	11.0481

11.00 %	2006	15.00	99.76	11.0551
11.00 %	2006	10.00	99.65	11.0808
11.00 %	2006	10.00	99.70	11.0691
11.00 %	2006	5.00	99.70	11.0691
11.00 %	2006	10.00	99.70	11.0691
11.00 %	2006	5.00	99.69	11.0714
11.00 %	2006	5.00	99.63	11.0854
11.00 %	2006	5.00	99.65	11.0808
11.00 %	2006	5.00	99.75	11.0574
11.00 %	2006	5.00	99.62	11.0878
11.00 %	2006	5.00	99.635	11.0843
11.00 %	2006	5.00	99.70	11.0691
11.00 %	2006	5.00	99.77	11.0528
11.00 %	2006	10.00	99.65	11.0808
11.00 %	2006	5.00	99.71	11.0668
11.00 %	2006	50.00	99.65	11.0808
11.00 %	2006	10.00	99.62	11.0878
11.00 %	2006	15.00	99.62	11.0878
11.00 %	2006	5.00	99.70	11.0691
11.00 %	2006	10.00	99.62	11.0878
11.00 %	2006	5.00	99.645	11.0819
11.00 %	2006	5.00	99.64	11.0831
11.00 %	2006	5.00	99.70	11.0691
11.00 %	2006	5.00	99.70	11.0691
11.00 %	2006	5.00	99.64	11.0831
11.00 %	2006	10.00	99.70	11.0691
11.90 %	2007	20.00	104.00	11.0423
11.90 %	2007	20.00	104.00	11.0423
11.90 %	2007	40.00	104.00	11.0423
11.90 %	2007	25.00	104.00	11.0423
11.90 %	2007	5.00	104.00	11.0423
11.90 %	2007	4.32	104.00	11.0423
11.90 %	2007	59.00	104.00	11.0423
11.90 %	2007	200.00	104.00	11.0423
11.90 %	2007	15.00	104.00	11.0423
11.90 %	2007	5.00	104.00	11.0423
11.90 %	2007	5.00	104.00	11.0423
11.90 %	2007	15.00	104.00	11.0423
11.30 %	2010	0.35	100.00	11.2994
11.30 %	2010	7.49	100.00	11.2994
11.30 %	2010	1.00	100.00	11.2994
11.30 %	2010	0.50	100.00	11.2994
11.30 %	2010	2.00	99.99	11.3011
11.30 %	2010	15.00	99.98	11.3028
11.30 %	2010	10.00	99.95	11.3079
11.30 %	2010	5.00	99.95	11.3079
11.03 %	2012	2.00	99.25	11.1434
11.03 %	2012	2.00	99.15	11.1588
Total		1271.13		

B. State Government Securities

Contract Date : August 01, 2000				
11.85% MAHARASTRA SDL 2009	2.00	103.97	11.1402	
Contract Date : August 02, 2000				
12.50% GUJARAT SDL 2004	0.05	105.05	10.8058	

Total	2.05		
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C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : August 01, 2000

14/08/2000	10.00	99.7050	8.9748
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Contract Date : August 02, 2000

07/08/2000	10.00	99.8878	8.1773
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14/08/2000	2.50	99.7377	7.9774
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14/08/2000	16.00	99.7115	8.7765
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14/08/2000	7.00	99.7132	8.7246
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Total	45.50		
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(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : August 01, 2000

30/10/2000	10.00	97.6894	9.6736
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Contract Date : August 02, 2000

04/09/2000	10.00	99.1617	9.3249
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04/09/2000	10.00	99.1617	9.3249
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16/10/2000	10.00	98.0656	9.5735
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Total	40.00		
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(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : August 01, 2000

04/01/2001	5.00	96.0046	9.7732
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Total	5.00		
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(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : August 01, 2000

21/09/2000	5.00	98.7755	9.0249
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08/02/2001	0.50	94.9347	10.2218
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26/07/2001	5.00	90.8650	10.2219
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Contract Date : August 02, 2000

10/08/2000	3.00	99.8119	8.5747
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10/08/2000	2.00	99.8228	8.0769
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21/09/2000	5.00	98.7487	9.2249
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15/06/2001	25.00	91.8256	10.2220
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15/06/2001	10.00	91.8256	10.2220
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28/06/2001	25.00	91.5188	10.2220
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12/07/2001	20.00	91.1516	10.2717
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12/07/2001	275.00	91.1516	10.2717
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26/07/2001	10.00	90.7841	10.3216
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26/07/2001	25.00	90.7841	10.3216
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26/07/2001	45.00	90.7841	10.3216
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26/07/2001	39.195	90.7841	10.3216
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26/07/2001	10.00	90.8342	10.2598
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Total	504.695		
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II. REPO Transactions *

(Other than with RBI)

Nomenclature	Amount (Face Value)	Price * Per Rs.100	Repo Rate (%pa)	Repo Period
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(1)	(in Rs.Crore)	Nominal		(Days)
(2)	(3)	(4)	(5)	

A. Government of India Dated Securities				
11.40 % 2000	5.00	100.10	8.25	2
11.55 % 2001	15.00	100.90	8.00	1
11.15 % 2002	25.00	101.00	9.40	14
11.15 % 2002	25.00	101.00	9.40	14
11.15 % 2002	20.00	101.00	9.40	14
11.10 % 2003	20.00	100.85	9.65	14
12.50 % 2004	25.00	104.80	9.65	14
12.50 % 2004	7.00	104.78	7.50	1
12.50 % 2004	10.00	104.80	8.25	1
12.50 % 2004	10.00	104.80	8.25	1
12.50 % 2004	10.00	104.80	8.25	1
12.50 % 2004	10.00	104.80	8.20	1
12.50 % 2004	10.00	104.80	8.20	1
12.50 % 2004	10.00	104.80	8.20	1
12.50 % 2004	10.00	104.80	8.20	1
12.50 % 2004	10.00	104.80	8.20	1
12.50 % 2004	10.00	104.80	8.20	1
11.98 % 2004	25.00	103.40	9.65	14
9.90 % 2005	10.00	96.20	7.95	1
12.29 % 2010	15.00	105.65	7.95	1
12.29 % 2010	10.00	105.65	7.95	1
12.40 % 2013	5.00	106.40	9.50	1
11.83 % 2014	5.00	102.95	9.50	1
Total	292.00			
B. Treasury Bills				
(i) 182 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
23/11/2000	11.00	97.1137	8.00	1
Total	11.00			
(ii) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
08/02/2001	10.00	94.9581	8.05	1
03/05/2001	40.00	92.8552	7.95	1
18/05/2001	20.00	92.4935	7.95	1
12/07/2001	38.00	91.1516	7.95	1
Total	108.00			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 02 August 2000