

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 03 August 2000

Nomenclature	Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 nominal	YTM % Indicative
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I. Outright Transactions

A. Government of India Dated Securities

Contract Date : August 02, 2000			
11.75 % 2001	10.00	101.20	10.5113
11.15 % 2002	5.00	100.98	10.6021
12.50 % 2004	5.00	104.885	10.8298
12.50 % 2004	1.50	104.85	10.8413
12.50 % 2004	5.00	104.85	10.8413
12.50 % 2004	5.00	104.73	10.8808
12.50 % 2004	5.00	104.86	10.8380
12.50 % 2004	5.00	104.83	10.8479
12.50 % 2004	10.00	104.79	10.8610
12.50 % 2004	5.00	104.85	10.8413
12.50 % 2004	5.00	104.80	10.8578
11.98 % 2004	5.00	103.42	10.9152
10.20 % 2005	10.00	97.10	10.9719
10.20 % 2005	5.00	97.15	10.9583
11.19 % 2005	0.03	101.00	10.9242
11.19 % 2005	25.00	100.71	11.0003
11.19 % 2005	10.00	100.705	11.0016
11.00 % 2006	5.00	99.74	11.0598
11.00 % 2006	5.00	99.74	11.0598
11.00 % 2006	5.00	99.75	11.0574
11.00 % 2006	5.00	99.80	11.0458
11.00 % 2006	5.00	99.70	11.0691
11.00 % 2006	5.00	99.755	11.0563
11.00 % 2006	10.00	99.755	11.0563
11.00 % 2006	5.00	99.75	11.0574
11.00 % 2006	5.00	99.755	11.0563
11.90 % 2007	0.50	104.12	11.0175
11.99 % 2009	5.00	103.80	11.2850
11.99 % 2009	0.08	104.25	11.2048
11.30 % 2010	0.05	100.00	11.2994
11.30 % 2010	2.00	100.00	11.2994
11.30 % 2010	0.50	100.00	11.2994
12.00 % 2011	1.20	103.50	11.4320
11.03 % 2012	2.00	99.25	11.1434
Contract Date : August 03, 2000			
11.40 % 2000	5.00	100.08	10.6563
11.40 % 2000	10.00	100.082	10.6400
11.40 % 2000	5.00	100.085	10.6237

11.55 %	2001	0.70	100.85	10.5255
11.55 %	2001	0.25	100.85	10.5255
10.85 %	2001	15.00	100.21	10.6174
11.75 %	2001	5.00	101.09	10.6200
11.15 %	2002	15.00	100.70	10.7545
12.50 %	2004	1.00	104.90	10.8240
12.50 %	2004	5.00	104.66	10.9031
12.50 %	2004	5.00	104.86	10.8371
12.50 %	2004	5.00	104.70	10.8899
12.50 %	2004	5.00	104.54	10.9427
12.50 %	2004	10.00	104.61	10.9196
12.50 %	2004	5.00	104.67	10.8998
12.50 %	2004	5.00	104.65	10.9064
12.50 %	2004	5.00	104.605	10.9212
12.50 %	2004	5.00	104.57	10.9328
12.50 %	2004	5.00	104.58	10.9295
12.50 %	2004	5.00	104.68	10.8965
12.50 %	2004	5.00	104.58	10.9295
12.50 %	2004	5.00	104.55	10.9394
12.50 %	2004	10.00	104.58	10.9295
12.50 %	2004	5.00	104.57	10.9328
12.50 %	2004	5.00	104.63	10.9130
12.50 %	2004	5.00	104.50	10.9559
12.50 %	2004	5.00	104.86	10.8371
12.50 %	2004	25.00	104.58	10.9295
11.98 %	2004	5.00	103.18	10.9875
11.98 %	2004	5.00	103.10	11.0118
11.98 %	2004	5.00	103.11	11.0087
11.98 %	2004	5.00	103.09	11.0148
11.98 %	2004	20.00	103.08	11.0179
11.98 %	2004	5.00	103.09	11.0148
11.98 %	2004	5.00	103.08	11.0179
11.98 %	2004	25.00	103.10	11.0118
9.90 %	2005	5.00	95.95	11.0143
9.90 %	2005	5.00	95.95	11.0143
10.20 %	2005	5.00	96.93	11.0185
10.20 %	2005	10.00	97.00	10.9994
10.20 %	2005	5.00	97.00	10.9994
10.20 %	2005	10.00	97.01	10.9966
10.20 %	2005	5.00	96.97	11.0075
10.20 %	2005	5.00	96.93	11.0185
10.20 %	2005	5.00	96.93	11.0185
11.19 %	2005	5.00	100.45	11.0689
11.19 %	2005	3.50	100.62	11.0241
11.19 %	2005	5.00	100.60	11.0294
11.19 %	2005	10.00	100.72	10.9978
11.19 %	2005	15.00	100.45	11.0689
11.19 %	2005	25.00	100.43	11.0742
11.19 %	2005	5.00	100.52	11.0505
11.19 %	2005	5.00	100.52	11.0505
11.68 %	2006	5.00	102.23	11.1313
11.75 %	2006	5.00	102.35	11.1724
11.75 %	2006	5.00	102.30	11.1843
11.75 %	2006	5.00	102.38	11.1653
11.00 %	2006	0.10	100.05	10.9875

11.00 %	2006	5.00	99.55	11.1040
11.00 %	2006	5.00	99.60	11.0923
11.00 %	2006	5.00	99.50	11.1157
11.00 %	2006	5.00	99.47	11.1227
11.00 %	2006	5.00	99.585	11.0958
11.00 %	2006	5.00	99.58	11.0970
11.00 %	2006	5.00	99.63	11.0853
11.00 %	2006	5.00	99.63	11.0853
11.00 %	2006	5.00	99.50	11.1157
11.00 %	2006	5.00	99.50	11.1157
11.00 %	2006	5.00	99.66	11.0783
11.00 %	2006	5.00	99.66	11.0783
11.00 %	2006	5.00	99.635	11.0841
11.00 %	2006	5.00	99.57	11.0993
11.00 %	2006	5.00	99.60	11.0923
11.00 %	2006	10.00	99.55	11.1040
11.00 %	2006	5.00	99.485	11.1192
11.00 %	2006	10.00	99.49	11.1180
11.00 %	2006	5.00	99.70	11.0689
11.00 %	2006	5.00	99.50	11.1157
11.00 %	2006	5.00	99.65	11.0806
11.50 %	2010	10.00	100.50	11.4086
11.30 %	2010	3.00	100.00	11.2993
11.30 %	2010	5.00	99.99	11.3010
11.30 %	2010	7.51	99.97	11.3044
12.00 %	2011	250.00	104.05	11.3463
12.00 %	2011	5.00	104.05	11.3463
12.00 %	2011	23.00	104.05	11.3463
12.00 %	2011	10.00	104.05	11.3463
12.00 %	2011	5.00	104.05	11.3463
12.00 %	2011	5.00	104.05	11.3463
12.00 %	2011	25.00	104.05	11.3463
12.00 %	2011	10.00	104.05	11.3463
12.00 %	2011	15.00	104.05	11.3463
11.03 %	2012	5.00	98.30	11.2908
Total		1076.92		

B. State Government Securities

Contract Date : August 02, 2000

11.85% MAHARASTRA SDL 2009	0.50	101.00	11.6639
Total	0.50		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : August 03, 2000

07/08/2000	7.7035	99.9097	8.2247
14/08/2000	2.50	99.7595	7.9775
14/08/2000	17.6175	99.7595	7.9775
14/08/2000	2.40	99.7595	7.9775
14/08/2000	5.00	99.7445	8.4764

Total 35.221

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : August 03, 2000

07/08/2000	5.6465	99.9097	8.2247
07/08/2000	1.00	99.9097	8.2247
07/08/2000	5.00	99.9097	8.2247
21/08/2000	11.00	99.6070	7.9787
28/08/2000	1.00	99.4415	8.1774
Total	23.6465		
(iii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : August 02, 2000			
04/01/2001	5.00	96.1462	9.4741
Total	5.00		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : August 02, 2000			
24/08/2000	5.00	99.4962	8.7768
21/09/2000	5.00	98.7564	9.3545
21/09/2000	15.00	98.7564	9.3545
Contract Date : August 03, 2000			
10/08/2000	20.00	99.8382	8.4272
24/08/2000	1.50	99.5304	8.1781
21/09/2000	1.00	98.8718	8.4765
16/11/2000	4.50	97.2717	9.7234
05/04/2001	15.00	93.4747	10.3715
Total	67.00		

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				
11.40 % 2000	15.00	100.07	8.20	1
11.40 % 2000	5.00	100.05	8.35	1
11.40 % 2000	25.00	100.09	8.25	1
11.40 % 2000	25.00	100.05	8.75	4
11.40 % 2000	25.00	100.05	8.75	4
11.55 % 2001	60.00	100.80	8.10	1
11.75 % 2001	40.00	101.10	8.10	1
11.15 % 2002	50.00	100.80	8.20	1
11.75 % 2003	15.00	103.30	8.10	1
11.68 % 2006	20.00	102.30	8.10	1
11.68 % 2006	5.00	102.12	11.00	1
12.00 % 2008	25.00	104.00	9.40	14
11.99 % 2009	20.00	103.75	8.10	1
12.29 % 2010	25.00	105.50	8.00	1
12.29 % 2010	25.00	105.50	8.00	1
12.29 % 2010	10.00	105.50	8.00	1
11.83 % 2014	10.00	102.00	8.40	1
11.83 % 2014	10.00	102.00	8.40	1
11.83 % 2014	10.00	102.00	8.40	1
11.83 % 2014	10.00	102.00	8.40	1

11.83 %	2014	10.00	102.00	8.40	1
10.70 %	2020	5.00	95.75	11.00	1
Total		445.00			
B. Treasury Bills					
(i) 14 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
			NIL		
(ii) 91 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
	30/10/2000	5.00	97.7033	7.90	1
	30/10/2000	10.00	97.6688	7.90	1
Total		15.00			
(iii) 182 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
	12/10/2000	54.00	98.1645	7.90	1
	26/10/2000	51.00	97.8054	7.90	1
Total		105.00			
(iv) 364 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
	02/11/2000	30.00	97.6863	8.35	1
	05/04/2001	10.00	93.6510	8.10	1
	31/05/2001	35.00	92.2411	8.10	1
Total		75.00			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 03 August 2000