

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 05 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 : August 04, 2000			
11.40 % 2000	5.00	100.08	10.6452
11.40 % 2000	6.75	100.08	10.6452
11.40 % 2000	5.00	100.07	10.7115
12.08 % 2001	10.00	100.45	11.2933
11.15 % 2002	5.00	100.80	10.6996
11.15 % 2002	5.00	100.80	10.6996
11.15 % 2002	5.00	100.80	10.6996
11.15 % 2002	5.00	100.80	10.6996
11.15 % 2002	5.00	100.80	10.6996
11.15 % 2002	5.00	100.80	10.6996
11.15 % 2002	10.00	100.80	10.6996
11.15 % 2002	5.00	100.78	10.7106
12.50 % 2004	10.00	104.65	10.9055
12.50 % 2004	10.00	104.62	10.9155
12.50 % 2004	5.00	104.70	10.8890
12.50 % 2004	5.00	104.63	10.9121
12.50 % 2004	10.00	104.62	10.9155
12.50 % 2004	10.00	104.68	10.8956
12.50 % 2004	10.00	104.70	10.8890
11.98 % 2004	5.00	103.16	10.9932
11.19 % 2005	5.00	100.50	11.0559
11.30 % 2010	0.50	100.00	11.2992
11.30 % 2010	0.30	100.00	11.2992
11.30 % 2010	1.00	100.00	11.2992
11.03 % 2012	5.00	98.40	11.2751
11.03 % 2012	1.00	98.25	11.2985
11.83 % 2014	1.00	103.60	11.3101
11.50 % 2015	0.35	101.00	11.3536
11.50 % 2015	1.00	100.85	11.3746
Contract Date : August 05, 2000			
12.08 % 2001	15.69	100.45	11.2907
10.85 % 2001	5.00	100.19	10.6365
11.15 % 2002	5.00	100.77	10.7158
11.15 % 2002	5.00	100.77	10.7158
11.15 % 2002	5.00	100.78	10.7104
11.15 % 2002	5.00	100.75	10.7268
11.15 % 2002	5.00	100.78	10.7104

12.50 %	2004	5.00	104.60	10.9212
12.50 %	2004	5.00	104.60	10.9212
12.50 %	2004	5.00	104.58	10.9279
12.50 %	2004	5.00	104.60	10.9212
12.50 %	2004	5.00	104.61	10.9179
12.50 %	2004	5.00	104.50	10.9543
12.50 %	2004	5.00	104.50	10.9543
12.50 %	2004	0.50	104.80	10.8552
12.50 %	2004	5.00	104.51	10.9510
12.50 %	2004	5.00	104.50	10.9543
11.95 %	2004	10.00	102.75	11.0722
11.98 %	2004	5.00	103.05	11.0263
11.98 %	2004	5.00	103.10	11.0111
9.90 %	2005	5.00	95.85	11.0438
11.19 %	2005	5.00	100.45	11.0692
11.00 %	2006	5.00	99.48	11.1201
11.00 %	2006	10.00	99.48	11.1201
11.00 %	2006	10.00	99.48	11.1201
11.00 %	2006	10.00	99.48	11.1201
11.00 %	2006	5.00	99.48	11.1201
12.00 %	2008	10.00	104.25	11.1579
12.00 %	2008	5.00	103.43	11.3151
12.00 %	2008	5.00	103.50	11.3016
11.50 %	2010	1.00	100.65	11.3829
11.50 %	2010	6.50	100.65	11.3829
11.30 %	2010	5.00	99.985	11.3016
12.32 %	2011	8.00	105.62	11.3873
12.00 %	2011	20.00	104.05	11.3462
12.00 %	2011	10.00	104.05	11.3462
12.00 %	2011	40.00	104.05	11.3462
11.50 %	2015	15.00	99.55	11.5586
Total		443.59		

B. State Government Securities

Contract Date : August 04, 2000				
11.85% MAHARASTRA SDL 2009	2.496	101.00	11.6640	
Total	2.496			

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : August 04, 2000				
07/08/2000	10.00	99.9220	14.2071	
Contract Date : August 05, 2000				
14/08/2000	0.40	99.8007	8.0767	
Total	10.40			
(ii) 91 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : August 04, 2000				
07/08/2000	6.00	99.9220	14.2071	
Total	6.00			
(iii) 182 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
NIL				
(iv) 364 Day Bills (Maturity-wise)				

(DD/MM/YYYY)

Contract Date : August 04, 2000				
24/08/2000	0.20	99.5724	8.2271	
31/05/2001	5.00	92.1494	10.3715	
31/05/2001	0.10	92.6038	9.7232	
31/05/2001	10.00	92.1494	10.3715	
Contract Date : August 05, 2000				
19/10/2000	5.00	97.9570	10.1222	
19/10/2000	10.00	97.9471	10.1722	
16/11/2000	4.50	97.3223	9.7233	
Total	34.80			

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				
10.85 % 2001	1.84	100.00	10.00	3
11.15 % 2002	50.00	100.80	9.75	2
11.10 % 2003	50.00	100.60	10.95	2
Total	101.84			
B. Treasury Bills	NIL			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 05 August 2000