

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 11 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 09, 2000			
12.50 % 2004	5.00	104.70	10.8848
12.50 % 2004	5.00	104.55	10.9346
Contract Date : August 10, 2000			
11.75 % 2001	5.00	101.02	10.6772
11.15 % 2002	5.00	100.55	10.8363
11.15 % 2002	5.00	100.42	10.9082
11.15 % 2002	5.00	100.45	10.8916
11.15 % 2002	5.00	100.45	10.8916
11.15 % 2002	10.00	100.62	10.7976
11.15 % 2002	5.00	100.50	10.8639
11.15 % 2002	5.00	100.45	10.8916
11.15 % 2002	5.00	100.45	10.8916
11.15 % 2002	5.00	100.46	10.8860
11.10 % 2003	5.00	100.52	10.8555
12.50 % 2004	5.00	104.55	10.9338
12.50 % 2004	5.00	104.58	10.9238
12.50 % 2004	5.00	104.57	10.9271
12.50 % 2004	5.00	104.52	10.9437
12.50 % 2004	10.00	104.62	10.9105
12.50 % 2004	5.00	104.575	10.9255
12.50 % 2004	10.00	104.45	10.9670
12.50 % 2004	5.00	104.48	10.9570
12.50 % 2004	5.00	104.54	10.9371
12.50 % 2004	5.00	104.52	10.9437
12.50 % 2004	5.00	104.58	10.9238
12.50 % 2004	5.00	104.55	10.9338
12.50 % 2004	5.00	104.52	10.9437
12.50 % 2004	0.50	104.75	10.8675
12.50 % 2004	5.00	104.48	10.9570
12.50 % 2004	5.00	104.52	10.9437
12.50 % 2004	5.00	104.52	10.9437
12.50 % 2004	10.00	104.75	10.8675
12.50 % 2004	10.00	104.68	10.8906
12.50 % 2004	5.00	104.60	10.9172
12.50 % 2004	5.00	104.53	10.9404
12.59 % 2004	0.02	105.40	10.8287
11.98 % 2004	10.00	103.23	10.9698
9.90 % 2005	5.00	95.90	11.0324

14.00 %	2005	0.05	112.00	10.7387
11.00 %	2006	1.00	99.85	11.0329
11.00 %	2006	5.00	99.30	11.1617
11.00 %	2006	1.00	99.70	11.0679
11.00 %	2006	5.00	99.50	11.1147
11.00 %	2006	5.00	99.45	11.1264
11.00 %	2006	5.00	99.50	11.1147
13.05 %	2007	2.00	108.75	11.1522
11.50 %	2009	0.75	100.15	11.4651
11.50 %	2009	1.13	100.15	11.4651
11.50 %	2009	2.50	100.15	11.4651
11.50 %	2009	7.569	100.09	11.4761
11.50 %	2009	0.50	100.40	11.4193
12.29 %	2010	10.00	104.15	11.5560
12.25 %	2010	15.00	104.00	11.5562
10.95 %	2011	5.00	97.75	11.3101
10.95 %	2011	1.00	97.91	11.2837
11.03 %	2012	1.613	98.21	11.3043
9.00 %	2013	0.50	88.85	10.6088
11.50 %	2015	2.00	100.35	11.4448
11.50 %	2015	0.25	100.35	11.4448
12.60 %	2018	1.00	107.50	11.5976
Contract Date : August 11, 2000				
11.40 %	2000	0.60	100.00	11.1640
11.40 %	2000	5.00	99.98	11.3161
11.40 %	2000	5.00	99.98	11.3161
10.85 %	2001	10.00	99.92	10.9295
10.85 %	2001	5.00	100.12	10.7063
10.85 %	2001	10.00	99.93	10.9183
11.75 %	2001	5.00	100.75	10.9548
11.15 %	2002	0.015	103.02	9.4913
11.15 %	2002	5.00	100.43	10.9027
11.15 %	2002	5.00	100.45	10.8916
11.15 %	2002	10.00	100.25	11.0025
11.15 %	2002	5.00	100.17	11.0470
11.15 %	2002	5.00	100.20	11.0303
11.15 %	2002	5.00	100.25	11.0025
11.15 %	2002	5.00	100.25	11.0025
11.15 %	2002	5.00	100.44	10.8971
11.15 %	2002	5.00	100.47	10.8805
11.15 %	2002	5.00	100.47	10.8805
11.15 %	2002	5.00	100.20	11.0303
11.15 %	2002	5.00	100.20	11.0303
11.15 %	2002	5.00	100.20	11.0303
11.15 %	2002	5.00	100.42	10.9082
11.15 %	2002	5.00	100.20	11.0303
11.15 %	2002	5.00	100.49	10.8695
11.15 %	2002	5.00	100.27	10.9914
11.15 %	2002	5.00	100.25	11.0025
11.15 %	2002	5.00	100.48	10.8750
11.15 %	2002	5.00	100.40	10.9193
11.15 %	2002	5.00	100.26	10.9970
11.15 %	2002	5.00	100.20	11.0303
11.15 %	2002	5.00	100.40	10.9193
11.15 %	2002	5.00	100.30	10.9748

11.10 %	2003	5.00	100.05	11.0635
11.83 %	2003	20.00	102.01	11.0023
12.50 %	2004	5.00	104.45	10.9662
12.50 %	2004	5.00	104.40	10.9829
12.50 %	2004	5.00	104.19	11.0529
12.50 %	2004	5.00	104.15	11.0662
12.50 %	2004	5.00	104.50	10.9496
12.50 %	2004	5.00	104.47	10.9596
12.50 %	2004	5.00	104.47	10.9596
12.50 %	2004	5.00	104.50	10.9496
12.50 %	2004	5.00	104.49	10.9529
12.50 %	2004	5.00	104.12	11.0762
12.50 %	2004	5.00	104.15	11.0662
12.50 %	2004	5.00	104.15	11.0662
12.50 %	2004	5.00	104.15	11.0662
12.50 %	2004	5.00	104.15	11.0662
12.50 %	2004	5.00	104.12	11.0762
12.50 %	2004	5.00	104.48	10.9563
12.50 %	2004	5.00	104.15	11.0662
12.50 %	2004	5.00	104.15	11.0662
12.50 %	2004	5.00	104.40	10.9829
12.50 %	2004	5.00	104.40	10.9829
12.50 %	2004	5.00	104.25	11.0328
12.50 %	2004	5.00	104.35	10.9995
12.50 %	2004	5.00	104.34	11.0028
12.50 %	2004	5.00	104.60	10.9164
12.50 %	2004	5.00	104.37	10.9929
12.50 %	2004	5.00	104.25	11.0328
12.50 %	2004	5.00	104.19	11.0529
12.50 %	2004	5.00	104.15	11.0662
12.50 %	2004	5.00	104.33	11.0062
12.50 %	2004	5.00	104.32	11.0095
12.50 %	2004	5.00	104.39	10.9862
12.50 %	2004	5.00	104.40	10.9829
12.50 %	2004	5.00	104.45	10.9662
12.50 %	2004	5.00	104.15	11.0662
11.98 %	2004	5.00	102.72	11.1252
11.98 %	2004	10.00	102.60	11.1620
11.25 %	2005	10.00	100.10	11.2133
11.00 %	2006	5.00	99.10	11.2086
11.00 %	2006	5.00	99.10	11.2086
11.00 %	2006	5.00	99.09	11.2110
11.00 %	2006	5.00	99.10	11.2086
11.00 %	2006	5.00	99.15	11.1968
11.00 %	2006	20.00	99.13	11.2016
11.00 %	2006	5.00	99.30	11.1615
11.50 %	2010	1.50	100.45	11.4166
11.50 %	2010	5.00	100.00	11.4939
11.30 %	2010	1.00	100.00	11.2982
11.30 %	2010	0.50	100.00	11.2982
12.60 %	2018	0.30	108.00	11.5352
Total		722.297		

B. State Government Securities
Contract Date : August 10, 2000

11.80% A.P.SDL 2010	5.00	99.90	11.8172
11.70% MAHARASHTRA SDL 2010	5.00	99.80	11.7343
11.80% A.P.SDL 2010	5.00	99.90	11.8172
11.80% A.P.SDL 2010	0.5974	100.10	11.7826
11.80% A.P.SDL 2010	3.20	99.95	11.8085
11.70% MAHARASHTRA SDL 2010	9.7897	99.85	11.7257
11.70% TAMILNADU SDL 2010	6.2649	99.85	11.7257
11.80% A.P.SDL 2010	5.00	99.90	11.8172
11.80% A.P.SDL 2010	5.00	99.95	11.8085
11.70% MAHARASHTRA SDL 2010	3.20	99.85	11.7257
11.80% A.P.SDL 2010	2.00	99.95	11.8085
11.80% A.P.SDL 2010	2.00	99.95	11.8085
11.80% A.P.SDL 2010	1.00	100.00	11.7998
12.00% WEST BENGAL 2011	1.50	100.88	11.8498
Contract Date : August 11, 2000			
11.70% MAHARASHTRA SDL 2010	3.00	100.00	11.6997
11.80% A.P.SDL 2010	2.00	100.10	11.7815
11.70% TAMILNADU SDL 2010	0.8539	100.00	11.6997
11.80% WEST BENGAL SDL 2010	0.64	100.29	11.7496
11.80% WEST BENGAL SDL 2010	9.36	100.29	11.7496
11.70% TAMILNADU SDL 2010	10.00	100.17	11.6704
Total	80.4059		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : August 11, 2000

14/08/2000	10.00	99.9138	10.4680
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Total	10.00		
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(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : August 11, 2000

21/08/2000	16.00	99.7649	8.5778
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28/08/2000	25.00	99.4212	12.4653
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Total	41.00		
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(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : August 11, 2000

31/08/2000	25.00	99.3197	12.4663
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01/02/2001	1.00	95.4498	9.9726
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Total	26.00		
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(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : August 10, 2000

16/11/2000	1.50	97.4113	9.9725
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09/08/2001	10.00	90.3821	10.6707
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09/08/2001	5.00	90.3821	10.6707
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09/08/2001	5.00	90.3496	10.7106
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09/08/2001	10.00	90.3902	10.6608
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09/08/2001	10.00	90.3862	10.6657
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09/08/2001	10.00	90.3862	10.6657
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09/08/2001	10.00	90.3415	10.7206
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09/08/2001	25.00	90.3496	10.7106
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09/08/2001	5.00	90.3415	10.7206
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09/08/2001	20.00	90.3821	10.6707
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09/08/2001	5.00	90.3821	10.6707
09/08/2001	10.00	90.3659	10.6906
09/08/2001	10.00	90.3415	10.7206
09/08/2001	5.00	90.3902	10.6608
09/08/2001	15.00	90.3821	10.6707
09/08/2001	10.00	90.3984	10.6507
09/08/2001	5.00	90.3821	10.6707
09/08/2001	10.00	90.3821	10.6707
Contract Date : August 11, 2000			
26/07/2001	5.00	90.5615	10.8701
09/08/2001	15.00	90.3415	10.7206
09/08/2001	20.00	90.3415	10.7206
09/08/2001	10.00	90.2604	10.8203
09/08/2001	0.80	90.3821	10.6707
09/08/2001	0.50	90.3821	10.6707
09/08/2001	0.55	90.3821	10.6707
Total	233.35		

II. REPO Transactions *
(Other than with RBI)

Nomenclature (1)	Amount (Face Value) (in Rs.Crore) (2)	Price * Per Rs.100 Nominal (3)	Repo Rate (%pa) (4)	Repo Period (Days) (5)
A. Government of India Dated Securities				
11.95 % 2004	25.00	102.50	13.60	4
11.95 % 2004	25.00	102.50	13.60	4
11.95 % 2004	20.00	102.50	13.60	4
11.68 % 2006	25.00	102.00	14.00	15
11.68 % 2006	25.00	102.00	13.75	15
12.29 % 2010	23.00	104.80	13.90	4
11.40 % 2000	7.00	99.97	14.10	3
11.40 % 2000	5.00	99.90	14.00	3
10.85 % 2001	10.00	99.90	13.50	3
11.75 % 2001	15.00	100.90	14.00	3
11.75 % 2001	100.00	100.75	13.85	5
11.68 % 2002	15.00	101.20	12.90	3
11.15 % 2002	47.50	100.30	13.85	3
12.50 % 2004	10.00	104.20	13.50	3
11.99 % 2009	69.75	103.25	13.35	3
Total	422.25			
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	30.00	97.6458	11.50	1
Total	30.00			
(iii) 182 Day Bills (Maturity-wise) (DD/MM/YYYY)				
12/10/2000	20.00	98.1658	11.50	1

12/10/2000	20.00	98.1658	11.50	1
26/10/2000	25.00	97.7609	11.50	1
26/10/2000	25.00	97.7609	11.50	1
Total	90.00			
(iv) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				

NIL

 * Relate to the first leg of Repos
 # YTM(indicative) will depend upon assumed rate of inflation
 Date : 11 August 2000