

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 14 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 08, 2000		
11.19 % 2005	1.00	100.22	11.1307
	Contract Date : August 10, 2000		
11.83 % 2014	1.50	102.37	11.4824
	Contract Date : August 11, 2000		
12.50 % 2004	10.00	104.87	10.8269
12.50 % 2004	5.00	104.72	10.8766
11.98 % 2004	10.00	103.345	10.9345
11.19 % 2005	5.00	100.51	11.0543
12.32 % 2011	5.00	104.65	11.5416
12.32 % 2011	5.00	104.95	11.4932
11.03 % 2012	0.14	98.25	11.2980
	Contract Date : August 12, 2000		
11.15 % 2002	5.00	100.70	10.7532
11.15 % 2002	5.00	100.65	10.7809
11.15 % 2002	5.00	100.72	10.7422
12.50 % 2004	10.00	104.81	10.8459
12.50 % 2004	5.00	104.89	10.8194
12.50 % 2004	5.00	104.87	10.8260
12.50 % 2004	5.00	104.85	10.8326
12.50 % 2004	5.00	104.90	10.8161
12.50 % 2004	5.00	104.83	10.8393
12.50 % 2004	5.00	104.90	10.8161
12.50 % 2004	5.00	104.75	10.8658
12.50 % 2004	5.00	104.825	10.8409
12.50 % 2004	10.00	104.825	10.8409
12.50 % 2004	5.00	104.80	10.8492
11.98 % 2004	5.00	103.32	10.9417
14.00 % 2005	0.42	110.30	11.1679
11.25 % 2005	5.00	100.59	11.0798
11.19 % 2005	1.00	100.40	11.0837
11.50 % 2009	5.00	100.15	11.4651
11.50 % 2009	0.001	100.24	11.4485
12.25 % 2010	0.10	105.00	11.3894
12.25 % 2010	0.01	105.00	11.3894
11.03 % 2012	2.00	98.50	11.2589
11.03 % 2012	1.00	98.25	11.2979
12.60 % 2018	3.00	107.00	11.6603
	Contract Date : August 14, 2000		

11.40 %	2000	0.20	100.07	10.5927
11.40 %	2000	0.50	100.10	10.3507
10.85 %	2001	10.00	100.12	10.7029
10.85 %	2001	5.00	100.20	10.6131
11.75 %	2001	0.25	101.25	10.4303
11.00 %	2002	5.00	100.34	10.7575
11.15 %	2002	10.00	100.75	10.7253
11.15 %	2002	5.00	100.65	10.7807
11.15 %	2002	5.00	100.80	10.6976
11.15 %	2002	10.00	100.70	10.7530
11.15 %	2002	5.00	100.80	10.6976
11.15 %	2002	5.00	100.70	10.7530
11.15 %	2002	5.00	100.82	10.6865
11.15 %	2002	5.00	100.63	10.7918
11.15 %	2002	5.00	100.63	10.7918
11.15 %	2002	5.00	100.85	10.6699
11.15 %	2002	5.00	100.90	10.6423
11.15 %	2002	5.00	100.90	10.6423
11.15 %	2002	5.00	100.75	10.7253
11.15 %	2002	5.00	100.88	10.6533
11.15 %	2002	5.00	100.90	10.6423
11.15 %	2002	5.00	100.80	10.6976
11.15 %	2002	5.00	100.91	10.6368
11.15 %	2002	10.00	100.91	10.6368
11.15 %	2002	5.00	100.67	10.7696
11.15 %	2002	5.00	100.85	10.6699
11.15 %	2002	5.00	100.85	10.6699
11.15 %	2002	5.00	100.80	10.6976
12.50 %	2004	5.00	104.625	10.9057
12.50 %	2004	5.00	104.70	10.8807
12.50 %	2004	5.00	104.88	10.8210
12.50 %	2004	5.00	104.73	10.8708
12.50 %	2004	5.00	104.72	10.8741
12.50 %	2004	5.00	104.73	10.8708
12.50 %	2004	5.00	104.75	10.8641
12.50 %	2004	5.00	104.75	10.8641
12.50 %	2004	5.00	105.03	10.7713
12.50 %	2004	5.00	104.90	10.8143
12.50 %	2004	5.00	104.95	10.7978
12.50 %	2004	5.00	105.00	10.7812
12.50 %	2004	5.00	104.78	10.8542
12.50 %	2004	5.00	105.00	10.7812
12.50 %	2004	5.00	104.70	10.8807
12.50 %	2004	5.00	105.01	10.7779
12.50 %	2004	5.00	104.88	10.8210
12.50 %	2004	5.00	104.98	10.7878
12.50 %	2004	5.00	105.00	10.7812
12.50 %	2004	5.00	105.03	10.7713
12.50 %	2004	5.00	105.05	10.7647
12.50 %	2004	5.00	105.02	10.7746
12.50 %	2004	5.00	104.95	10.7978
12.50 %	2004	5.00	104.94	10.8011
12.50 %	2004	5.00	104.96	10.7945
12.50 %	2004	5.00	104.88	10.8210
12.50 %	2004	5.00	105.00	10.7812

12.50 %	2004	5.00	104.70	10.8807
11.98 %	2004	5.00	103.54	10.8741
11.98 %	2004	5.00	103.54	10.8741
11.98 %	2004	5.00	103.60	10.8559
9.90 %	2005	10.00	96.30	10.9206
9.90 %	2005	5.00	96.25	10.9348
11.25 %	2005	5.00	100.61	11.0740
11.25 %	2005	7.00	100.54	11.0931
11.25 %	2005	10.00	100.60	11.0767
10.20 %	2005	10.00	97.40	10.8923
10.20 %	2005	5.00	97.15	10.9605
11.19 %	2005	5.00	100.52	11.0513
11.19 %	2005	5.00	100.45	11.0699
11.19 %	2005	5.00	100.85	10.9640
11.19 %	2005	5.00	100.45	11.0699
11.68 %	2006	0.25	103.35	10.8637
11.68 %	2006	5.00	102.25	11.1251
11.00 %	2006	10.00	99.97	11.0042
11.00 %	2006	5.00	99.60	11.0908
11.00 %	2006	5.00	99.80	11.0439
11.00 %	2006	5.00	99.90	11.0206
11.00 %	2006	5.00	99.90	11.0206
11.00 %	2006	5.00	99.90	11.0206
11.00 %	2006	5.00	99.62	11.0861
11.00 %	2006	5.00	99.60	11.0908
11.00 %	2006	5.00	99.85	11.0323
11.00 %	2006	5.00	99.94	11.0112
11.00 %	2006	5.00	100.00	10.9972
11.00 %	2006	5.00	100.00	10.9972
11.00 %	2006	5.00	99.85	11.0323
11.00 %	2006	5.00	99.85	11.0323
11.00 %	2006	5.00	99.60	11.0908
11.00 %	2006	5.00	99.85	11.0323
11.00 %	2006	5.00	99.90	11.0206
11.00 %	2006	5.00	99.83	11.0369
11.00 %	2006	10.00	99.91	11.0182
11.00 %	2006	5.00	99.56	11.1001
11.00 %	2006	10.00	99.90	11.0206
11.00 %	2006	10.00	99.98	11.0019
12.00 %	2008	5.00	103.85	11.2330
11.99 %	2009	5.00	103.20	11.3922
11.99 %	2009	5.00	103.15	11.4012
11.99 %	2009	5.00	103.25	11.3831
11.99 %	2009	5.00	103.15	11.4012
11.99 %	2009	5.00	103.20	11.3922
11.50 %	2009	5.00	100.20	11.4559
11.50 %	2009	5.00	100.20	11.4559
11.50 %	2009	2.50	100.18	11.4595
11.50 %	2009	5.00	100.17	11.4614
12.29 %	2010	5.00	104.55	11.4865
11.83 %	2014	10.50	101.88	11.5519
12.60 %	2018	0.70	108.00	11.5350

Total 717.071

B. State Government Securities

Contract Date : August 12, 2000

11.85% GUJRAT SDL 2009	0.10	102.00	11.4856
11.85% GUJRAT SDL 2009	0.01	102.00	11.4856
Contract Date : August 14, 2000			
11.70% MAHARASHTRA SDL 2010	0.50	100.00	11.6992
11.70% MAHARASHTRA SDL 2010	1.00	99.85	11.7251
Total	1.61		

C. Treasury Bills

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

NIL

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

Contract Date : August 14, 2000			
09/10/2000	10.00	98.3774	10.7209
Total	10.00		

(iii) 182 Day Bills (Maturity-wise)
(DD/MM/YYYY)

Contract Date : August 12, 2000			
10/11/2000	5.00	97.4165	10.9697
10/11/2000	5.00	97.4165	10.9697
Contract Date : August 14, 2000			
31/08/2000	13.00	99.4903	10.9695
12/10/2000	1.00	98.3311	10.4710
12/10/2000	14.00	98.2920	10.7206
01/02/2001	2.60	95.5247	9.9727
Total	40.60		

(iv) 364 Day Bills (Maturity-wise)
(DD/MM/YYYY)

Contract Date : August 14, 2000			
24/08/2000	3.00	99.6968	11.0700
24/08/2000	10.00	99.6723	11.9675
24/08/2000	10.50	99.7132	10.4695
16/11/2000	5.00	97.2452	10.9697
09/08/2001	10.00	90.4944	10.6208
09/08/2001	10.00	90.4944	10.6208
09/08/2001	10.00	90.4944	10.6208
09/08/2001	5.00	90.4944	10.6208
Total	63.50		

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				
11.47 % 2001	30.00	100.80	14.25	14
Total	30.00			

B. Treasury Bills

NIL

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 14 August 2000