

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 17 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 11, 2000			
11.19 % 2005	0.02	100.50	11.0570
11.50 % 2009	0.50	100.20	11.4559
Contract Date : August 14, 2000			
11.55 % 2002(I)	0.18	102.00	10.5111
12.50 % 2004	5.00	105.01	10.7779
11.50 % 2004	5.00	102.03	10.8126
Contract Date : August 16, 2000			
11.55 % 2001	5.00	100.78	10.5629
10.85 % 2001	5.00	100.20	10.6103
10.85 % 2001	5.00	100.20	10.6103
10.85 % 2001	5.00	100.20	10.6103
11.75 % 2001	5.00	101.08	10.6027
11.75 % 2001	5.00	101.10	10.5818
11.75 % 2001	5.00	101.12	10.5609
11.75 % 2001	5.00	101.10	10.5818
11.75 % 2001	5.00	101.12	10.5609
13.80 % 2002	0.0625	105.55	10.2976
11.15 % 2002	5.00	100.94	10.6196
11.15 % 2002	10.00	100.94	10.6196
11.10 % 2003	10.00	100.96	10.6604
12.50 % 2004	0.10	105.35	10.6637
12.50 % 2004	5.00	105.12	10.7397
12.50 % 2004	5.00	105.15	10.7298
12.50 % 2004	5.00	105.13	10.7364
12.50 % 2004	5.00	105.14	10.7331
12.50 % 2004	5.00	105.16	10.7265
12.50 % 2004	0.40	105.32	10.6736
12.50 % 2004	0.75	105.28	10.6868
12.50 % 2004	5.00	105.16	10.7265
12.50 % 2004	5.00	105.10	10.7463
12.50 % 2004	5.00	105.17	10.7232
11.75 % 2004	10.00	102.79	10.8321
11.75 % 2004	5.00	102.74	10.8481
11.75 % 2004	5.00	102.70	10.8608
11.75 % 2004	5.00	102.79	10.8321
9.90 % 2005	5.00	96.47	10.8733
9.90 % 2005	5.00	96.41	10.8903
10.20 % 2005	5.00	97.45	10.8790

11.19 %	2005	5.00	101.07	10.9054
11.19 %	2005	5.00	101.09	10.9001
8.25 %	2005	7.00	89.20	11.0487
11.75 %	2006	5.00	102.97	11.0229
11.00 %	2006	5.00	100.03	10.9899
11.00 %	2006	5.00	99.98	11.0016
11.00 %	2006	5.00	100.01	10.9946
11.00 %	2006	5.00	100.03	10.9899
11.00 %	2006	5.00	100.00	10.9969
11.00 %	2006	5.00	100.01	10.9946
11.00 %	2006	5.00	100.03	10.9899
11.00 %	2006	5.00	100.07	10.9806
11.00 %	2006	5.00	100.06	10.9829
11.00 %	2006	5.00	99.98	11.0016
11.00 %	2006	5.00	100.08	10.9783
11.00 %	2006	5.00	100.00	10.9969
12.25 %	2008	5.00	104.80	11.3229
11.99 %	2009	5.00	103.52	11.3343
11.99 %	2009	5.00	103.52	11.3343
11.50 %	2015	1.00	100.00	11.4943
12.30 %	2016	1.50	106.18	11.4428
10.70 %	2020	5.00	95.62	11.2532
Contract Date : August 17, 2000				
11.40 %	2000	2.00	100.02	10.9803
11.40 %	2000	15.00	99.92	11.8486
11.40 %	2000	25.00	99.92	11.8486
11.55 %	2001	5.00	100.74	10.6080
10.85 %	2001	5.00	100.10	10.7221
10.85 %	2001	5.00	100.10	10.7221
10.85 %	2001	5.00	100.20	10.6089
10.85 %	2001	5.00	100.14	10.6768
10.85 %	2001	10.00	100.15	10.6655
10.85 %	2001	10.00	100.15	10.6655
11.15 %	2002	5.00	100.76	10.7193
11.15 %	2002	5.00	100.85	10.6693
11.15 %	2002	5.00	100.86	10.6637
11.15 %	2002	5.00	100.85	10.6693
11.15 %	2002	10.00	100.71	10.7471
11.15 %	2002	10.00	100.81	10.6915
11.15 %	2002	5.00	100.84	10.6748
11.15 %	2002	5.00	100.84	10.6748
11.15 %	2002	5.00	100.81	10.6915
11.15 %	2002	5.00	100.71	10.7471
11.15 %	2002	5.00	100.71	10.7471
11.15 %	2002	5.00	100.71	10.7471
11.10 %	2003	5.00	100.72	10.7663
12.50 %	2004	5.00	104.92	10.8051
12.50 %	2004	5.00	104.92	10.8051
12.50 %	2004	5.00	104.85	10.8284
12.50 %	2004	5.00	104.86	10.8251
12.50 %	2004	5.00	104.88	10.8184
12.50 %	2004	5.00	104.86	10.8251
12.50 %	2004	5.00	104.95	10.7952
12.50 %	2004	5.00	104.88	10.8184
12.50 %	2004	5.00	104.95	10.7952

12.50 %	2004	5.00	104.90	10.8118
12.50 %	2004	5.00	104.76	10.8583
12.50 %	2004	5.00	104.83	10.8350
12.50 %	2004	5.00	104.96	10.7919
12.50 %	2004	5.00	104.975	10.7869
12.50 %	2004	5.00	104.92	10.8051
12.50 %	2004	5.00	104.90	10.8118
12.50 %	2004	5.00	104.90	10.8118
11.50 %	2004	5.00	101.90	10.8542
11.50 %	2004	5.00	101.94	10.8410
11.95 %	2004	5.00	103.20	10.9225
11.98 %	2004	5.00	103.40	10.9156
11.98 %	2004	5.00	103.57	10.8638
11.98 %	2004	10.00	103.44	10.9034
11.98 %	2004	10.00	103.425	10.9079
11.98 %	2004	5.00	103.43	10.9064
11.98 %	2004	5.00	103.39	10.9186
11.98 %	2004	5.00	103.40	10.9156
11.19 %	2005	5.00	100.82	10.9711
11.19 %	2005	5.00	100.92	10.9446
11.19 %	2005	5.00	100.92	10.9446
11.00 %	2006	5.00	99.78	11.0482
11.00 %	2006	10.00	99.85	11.0318
11.00 %	2006	5.00	99.90	11.0201
11.00 %	2006	5.00	99.86	11.0295
11.00 %	2006	5.00	99.85	11.0318
11.00 %	2006	5.00	99.85	11.0318
11.00 %	2006	5.00	99.99	10.9991
11.00 %	2006	5.00	99.96	11.0061
11.00 %	2006	5.00	99.90	11.0201
11.00 %	2006	5.00	99.79	11.0459
11.00 %	2006	5.00	99.87	11.0271
11.00 %	2006	5.00	99.80	11.0435
11.00 %	2006	5.00	99.88	11.0248
11.00 %	2006	5.00	99.96	11.0061
12.00 %	2008	5.00	103.95	11.2133
11.50 %	2009	0.5437	100.30	11.4375
12.29 %	2010	5.00	104.825	11.4388
12.32 %	2011	2.00	105.70	11.3715
12.32 %	2011	5.00	104.975	11.4877
11.50 %	2015	3.50	100.04	11.4886
Total		684.5562		

B. State Government Securities

Contract Date : August 16, 2000

11.70% TAMILNADU SDL 2010	0.11	100.10	11.6817
11.70% MAHARASHTRA SDL 2010	1.00	100.00	11.6989
11.70% MAHARASHTRA SDL 2010	1.00	99.95	11.7076

Contract Date : August 17, 2000

11.70% MAHARASHTRA SDL 2010	0.50	100.00	11.6988
11.70% MAHARASHTRA SDL 2010	1.54	100.00	11.6988
11.70% MAHARASHTRA SDL 2010	0.05	100.00	11.6988

Total 4.20

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 16, 2000

21/08/2000	3.00	99.9179	7.4772
21/08/2000	11.00	99.9076	8.4162
16/10/2000	10.00	98.2239	10.9698

Contract Date : August 17, 2000

28/08/2000	6.00	99.6666	11.0694
------------	------	---------	---------

Total 30.00

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

Contract Date : August 16, 2000

31/08/2000	5.00	99.5805	10.9529
------------	------	---------	---------

Contract Date : August 17, 2000

31/08/2000	0.15	99.5989	10.4706
31/08/2000	10.00	99.5761	11.0683
26/10/2000	10.00	97.9984	10.6209
01/02/2001	3.00	95.4947	10.2220

Total 28.15

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

Contract Date : August 16, 2000

24/08/2000	5.00	99.7813	11.3973
24/08/2000	3.00	99.7748	11.7368
08/02/2001	0.25	95.3158	10.2220
19/04/2001	1.425	93.4747	10.3715

Contract Date : August 17, 2000

24/08/2000	2.50	99.7943	10.7184
24/08/2000	1.20	99.7990	10.4731
24/08/2000	1.00	99.7990	10.4731
24/08/2000	1.00	99.8029	10.2694
24/08/2000	0.50	99.8029	10.2694
07/09/2000	20.50	99.3597	11.1701
16/11/2000	1.50	97.5675	9.9726
18/05/2001	0.50	92.6937	10.4712

Total 38.375

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				
12.29 % 2010	47.00	104.50	14.00	10
12.69 % 2002	25.00	103.05	14.00	2
12.29 % 2010	1.75	105.15	14.00	5
Total	73.75			
B. Treasury Bills				

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

13/11/2000	25.00	97.4165	14.00	1
Total	25.00			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 17 August 2000