

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 19 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 16, 2000			
9.90 % 2005	5.00	96.46	10.8761
Contract Date : August 18, 2000			
11.40 % 2000	5.00	99.92	11.8637
11.40 % 2000	4.00	100.00	11.1518
11.40 % 2000	5.00	99.987	11.2629
11.40 % 2000	5.00	99.92	11.8637
10.85 % 2001	5.00	100.04	10.7892
10.85 % 2001	5.00	100.08	10.7438
10.85 % 2001	5.00	100.09	10.7324
10.85 % 2001	5.00	100.06	10.7665
11.15 % 2002	5.00	100.48	10.8753
11.15 % 2002	5.00	100.72	10.7414
11.15 % 2002	5.00	100.59	10.8139
11.15 % 2002	5.00	100.60	10.8083
11.15 % 2002	5.00	100.735	10.7331
11.15 % 2002	5.00	100.66	10.7748
11.15 % 2002	5.00	100.56	10.8306
11.10 % 2003	5.00	100.60	10.8194
11.10 % 2003	5.00	100.58	10.8282
11.10 % 2003	5.00	100.70	10.7750
12.50 % 2004	6.00	104.95	10.7943
12.50 % 2004	5.00	104.75	10.8608
12.50 % 2004	5.00	104.75	10.8608
12.50 % 2004	5.00	104.85	10.8275
12.50 % 2004	5.00	104.845	10.8292
12.50 % 2004	10.00	104.85	10.8275
12.50 % 2004	5.00	104.73	10.8675
12.50 % 2004	5.00	104.82	10.8375
12.50 % 2004	5.00	104.87	10.8209
12.50 % 2004	5.00	104.70	10.8775
12.50 % 2004	5.00	104.82	10.8375
12.50 % 2004	5.00	104.40	10.9776
12.50 % 2004	5.00	104.58	10.9175
12.50 % 2004	5.00	104.70	10.8775
12.50 % 2004	5.00	104.74	10.8641
12.50 % 2004	5.00	104.65	10.8941
12.50 % 2004	5.00	104.78	10.8508
12.50 % 2004	5.00	104.83	10.8342

12.50 %	2004	5.00	104.71	10.8741
12.50 %	2004	5.00	104.73	10.8675
12.50 %	2004	5.00	104.73	10.8675
12.50 %	2004	10.00	104.83	10.8342
11.98 %	2004	5.00	103.15	10.9916
11.98 %	2004	5.00	103.45	10.8999
11.98 %	2004	5.00	103.35	10.9304
11.98 %	2004	5.00	103.10	11.0069
11.19 %	2005	10.00	100.65	11.0158
13.85 %	2006(INSTA	0.25	112.25	10.9501
11.00 %	2006	0.35	100.00	10.9966
11.00 %	2006	5.00	99.82	11.0387
11.00 %	2006	5.00	99.78	11.0481
11.00 %	2006	5.00	99.82	11.0387
11.00 %	2006	5.00	99.67	11.0738
11.00 %	2006	5.00	99.73	11.0598
11.50 %	2009	1.00	100.41	11.4173
11.30 %	2010	0.50	100.10	11.2804
12.32 %	2011	2.00	108.50	10.9328
11.50 %	2015	2.00	100.40	11.4376
10.70 %	2020	0.50	96.60	11.1250
Contract Date : August 19, 2000				
11.40 %	2000	20.00	99.96	11.5144
10.85 %	2001	5.00	100.10	10.7200
10.85 %	2001	5.00	100.10	10.7200
11.75 %	2001	5.00	100.98	10.7018
11.15 %	2002	5.00	100.77	10.7134
11.15 %	2002	5.00	100.75	10.7246
11.15 %	2002	5.00	100.75	10.7246
12.50 %	2004	5.00	104.90	10.8101
12.50 %	2004	5.00	104.905	10.8084
12.50 %	2004	5.00	104.90	10.8101
12.50 %	2004	5.00	104.72	10.8700
12.50 %	2004	5.00	104.90	10.8101
12.50 %	2004	5.00	104.925	10.8018
12.50 %	2004	5.00	104.92	10.8034
12.50 %	2004	5.00	104.90	10.8101
12.50 %	2004	5.00	104.90	10.8101
12.50 %	2004	5.00	104.90	10.8101
12.50 %	2004	5.00	104.90	10.8101
11.50 %	2004	10.00	101.89	10.8567
11.50 %	2004	5.00	101.88	10.8600
11.98 %	2004	5.00	103.55	10.8691
11.98 %	2004	5.00	103.52	10.8782
11.98 %	2004	5.00	103.52	10.8782
11.98 %	2004	5.00	103.51	10.8813
11.00 %	2006	10.00	99.92	11.0152
11.00 %	2006	5.00	99.92	11.0152
11.00 %	2006	5.00	99.83	11.0362
11.00 %	2006	5.00	99.87	11.0269
11.00 %	2006	5.00	99.86	11.0292
11.00 %	2006	5.00	99.845	11.0327
11.00 %	2006	5.00	99.89	11.0222
11.00 %	2006	5.00	99.89	11.0222
11.00 %	2006	5.00	99.84	11.0339

11.00 %	2006	10.00	99.88	11.0245
11.00 %	2006	5.00	99.88	11.0245
11.00 %	2006	5.00	99.86	11.0292
11.50 %	2015	9.00	100.05	11.4872
Total		495.60		

B. State Government Securities

Contract Date : August 18, 2000				
11.70% MAHARASHTRA SDL 2010	10.00	100.00		11.6987
11.70% MAHARASHTRA SDL 2010	3.00	100.00		11.6987
11.80% A.P.SDL 2010	10.00	100.15		11.7727
Contract Date : August 19, 2000				
11.70% MAHARASHTRA SDL 2010	5.00	100.00		11.6985
11.70% MAHARASHTRA SDL 2010	0.2265	100.00		11.6985
11.70% MAHARASHTRA SDL 2010	2.00	100.05		11.6899
11.70% TAMILNADU SDL 2010	8.2344	100.05		11.6899
Total		38.4609		

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 19, 2000				
30/10/2000	5.00	97.8762		10.9700
Total		5.00		

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

Contract Date : August 18, 2000				
31/08/2000	3.00	99.6315		10.3562
31/08/2000	2.00	99.6009		11.2196
Contract Date : August 19, 2000				
12/10/2000	1.50	98.3987		10.9696
10/11/2000	5.00	97.5056		11.2191
Total		11.50		

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

Contract Date : August 18, 2000				
16/11/2000	6.00	97.3416		11.0454
16/11/2000	3.00	97.4689		10.5027
Contract Date : August 19, 2000				
31/05/2001	0.50	92.4226		10.4713
Total		9.50		

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

12.50 %	2004	25.00	104.60	14.60	15
12.50 %	2004	10.00	104.65	15.00	4
11.50 %	2004	20.00	101.60	14.60	15
11.99 %	2009	5.00	102.85	15.00	15
Total		60.00			

B. Treasury Bills

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

NIL

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

NIL

Nomenclature	Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 Nominal	Repo Rate (%pa)	Repo Period (Days)
(1)	(2)	(3)	(4)	(5)

(iii) 182 Day Bills (Maturity-wise) (DD/MM/YYYY)				
		NIL		
(iv) 364 Day Bills (Maturity-wise) (DD/MM/YYYY)				
12/07/2001	20.00	91.3272	14.00	3
12/07/2001	20.00	91.3272	14.00	3
12/07/2001	20.00	91.3272	14.00	3
12/07/2001	10.00	91.3272	14.00	3
Total	70.00			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 19 August 2000