

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 31 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 28, 2000			
11.83 % 2014	0.80	102.04	11.5289
Contract Date : August 30, 2000			
11.40 % 2000	3.00	99.92	12.1344
11.40 % 2000	10.00	99.795	13.7131
11.40 % 2000	10.00	99.795	13.7131
11.68 % 2002	10.00	101.31	10.8998
12.50 % 2004	5.00	104.35	10.9856
12.50 % 2004	5.00	104.60	10.9015
12.50 % 2004	10.00	104.48	10.9418
12.50 % 2004	5.00	104.58	10.9082
12.50 % 2004	5.00	104.55	10.9183
12.50 % 2004	5.00	104.55	10.9183
12.50 % 2004	5.00	104.64	10.8880
12.50 % 2004	5.00	104.47	10.9452
12.50 % 2004	5.00	104.55	10.9183
12.50 % 2004	5.00	104.55	10.9183
12.50 % 2004	5.00	104.62	10.8947
12.50 % 2004	5.00	104.59	10.9048
12.50 % 2004	5.00	104.58	10.9082
12.50 % 2004	5.00	104.50	10.9351
12.50 % 2004	5.00	104.52	10.9284
12.50 % 2004	10.00	104.47	10.9452
11.50 % 2004	5.00	101.60	10.9493
11.50 % 2004	5.00	101.60	10.9493
14.00 % 2005	0.23	110.40	11.1200
8.25 % 2005	0.50	89.92	10.8660
11.00 % 2006	5.00	99.30	11.1598
11.00 % 2006	5.00	99.30	11.1598
11.00 % 2006	5.00	99.25	11.1716
11.00 % 2006	5.00	99.275	11.1657
11.00 % 2006	0.10	99.70	11.0654
11.00 % 2006	5.00	99.30	11.1598
11.00 % 2006	5.00	99.35	11.1480
11.00 % 2006	5.00	99.35	11.1480
11.00 % 2006	5.00	99.30	11.1598
11.50 % 2008	0.12	100.57	11.3794
11.99 % 2009	2.00	103.35	11.3645
11.50 % 2009	1.3725	100.58	11.3861

10.95 %	2011	2.00	97.98	11.2728
10.95 %	2011	0.12	97.90	11.2860
10.95 %	2011	0.50	97.80	11.3025
11.03 %	2012	0.50	98.80	11.2111
Contract Date : August 31, 2000				
11.40 %	2000	0.30	99.965	11.5832
11.40 %	2000	1.00	99.92	12.1683
11.40 %	2000	3.00	99.92	12.1683
11.40 %	2000	2.70	99.965	11.5832
11.40 %	2000	10.00	99.89	12.5594
11.75 %	2001	10.00	100.84	10.8212
11.00 %	2002	10.00	100.24	10.8184
11.00 %	2002	5.00	100.20	10.8447
11.10 %	2003	5.00	100.64	10.8005
12.50 %	2004	5.00	104.49	10.9377
12.50 %	2004	10.00	104.59	10.9041
12.50 %	2004	5.00	104.75	10.8503
12.50 %	2004	5.00	104.45	10.9512
12.50 %	2004	5.00	104.72	10.8604
12.50 %	2004	5.00	104.54	10.9209
12.50 %	2004	10.00	104.63	10.8906
12.50 %	2004	5.00	104.75	10.8503
12.50 %	2004	5.00	104.70	10.8671
12.50 %	2004	5.00	104.73	10.8570
12.50 %	2004	15.00	104.65	10.8839
12.50 %	2004	5.00	104.60	10.9007
11.75 %	2004	0.10	102.93	10.7779
11.98 %	2004	5.00	103.20	10.9723
11.98 %	2004	5.00	103.325	10.9338
11.68 %	2006	10.00	101.50	11.3049
11.68 %	2006	5.00	101.54	11.2952
11.68 %	2006	5.00	101.70	11.2563
11.68 %	2006	5.00	101.75	11.2442
11.68 %	2006	5.00	101.62	11.2757
11.68 %	2006	10.00	101.52	11.3000
11.00 %	2006	5.00	99.19	11.1858
11.00 %	2006	5.00	99.265	11.1680
11.00 %	2006	5.00	99.38	11.1408
11.00 %	2006	5.00	99.34	11.1503
11.00 %	2006	5.00	99.40	11.1361
11.00 %	2006	10.00	99.15	11.1952
11.00 %	2006	5.00	99.45	11.1243
12.00 %	2008	5.00	102.58	11.4776
12.32 %	2011	10.00	103.50	11.7249
11.03 %	2012	15.00	98.60	11.2422
Total		428.3425		

B. State Government Securities

Contract Date : August 30, 2000

11.77% ANDHRA PRADESH GOVT				
STOCK 2009	1.00	100.15	11.7409	
11.80% A.P.SDL 2010	1.00	100.25	11.7537	
11.75% KERALA SDL 2010	4.75	99.80	11.7846	
11.75% KERALA SDL 2010	10.00	99.60	11.8192	
11.75% KERALA SDL 2010	3.0086	99.75	11.7932	

11.75% KERALA SDL 2010	10.00	99.75	11.7932
11.75% KERALA SDL 2010	5.00	99.75	11.7932
11.75% KERALA SDL 2010	32.6007	99.75	11.7932
11.75% KERALA SDL 2010	5.00	99.80	11.7846
Total	72.3593		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : August 31, 2000

05/09/2000	5.00	99.8256	12.7185
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05/09/2000	4.00	99.8277	12.5651
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Total	9.00		
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(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : August 30, 2000

16/10/2000	3.00	98.6449	10.6390
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Total	3.00		
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(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

NIL

(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : August 30, 2000

23/08/2001	5.00	90.1668	11.0883
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23/08/2001	10.00	90.2463	10.9890
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Contract Date : August 31, 2000

27/12/2000	2.50	96.5660	10.9697
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31/05/2001	15.00	92.4875	10.8303
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31/05/2001	10.00	92.4875	10.8303
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09/08/2001	5.00	90.7087	10.8701
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23/08/2001	10.00	90.3820	10.8502
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Total	57.50		
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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				
12.69 % 2002	60.00	102.53	14.85	12
11.83 % 2003	25.00	100.00	14.75	15
12.00 % 2008	40.00	103.80	14.85	12
11.40 % 2008	40.00	99.00	14.35	4
Total	165.00			
B. Treasury Bills				
(i) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
28/06/2001	79.23	91.7873	13.75	4

* Relate to the first leg of Repos
YTM(indicative) will depend upon assumed rate of inflation
Date : 31 August 2000