

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 02 September 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 30, 2000			
12.50 % 2004	5.00	104.65	10.8847
11.50 % 2009	1.00	100.45	11.4100
Contract Date : August 31, 2000			
11.75 % 2001	5.00	100.82	10.8430
11.75 % 2001	5.00	100.92	10.7339
11.47 % 2001	10.00	100.64	10.8840
11.00 % 2002	5.00	100.30	10.7788
11.15 % 2002	10.00	100.785	10.7036
11.15 % 2002	5.00	100.77	10.7121
11.15 % 2002	10.00	100.75	10.7234
11.15 % 2002	5.00	100.60	10.8084
11.15 % 2002	5.00	100.74	10.7291
11.15 % 2002	5.00	100.65	10.7801
11.15 % 2002	5.00	100.65	10.7801
11.15 % 2002	5.00	100.70	10.7517
11.15 % 2002	5.00	100.75	10.7234
11.15 % 2002	5.00	100.58	10.8197
11.15 % 2002	5.00	100.57	10.8254
11.15 % 2002	5.00	100.64	10.7857
11.15 % 2002	5.00	100.69	10.7574
11.15 % 2002	5.00	100.75	10.7234
11.15 % 2002	5.00	100.73	10.7347
11.15 % 2002	5.00	100.59	10.8141
11.15 % 2002	5.00	100.775	10.7093
11.55 % 2002(I)	5.00	101.45	10.7747
11.10 % 2003	6.00	100.62	10.8095
11.10 % 2003	5.00	100.73	10.7601
11.83 % 2003	5.00	102.45	10.8050
11.83 % 2003	10.00	102.50	10.7847
12.50 % 2004	5.00	104.83	10.8235
12.50 % 2004	1.45	104.90	10.8000
12.50 % 2004	5.00	104.83	10.8235
12.50 % 2004	5.00	104.87	10.8100
12.50 % 2004	5.00	104.83	10.8235
12.50 % 2004	5.00	104.85	10.8167
12.50 % 2004	5.00	104.88	10.8067
12.50 % 2004	5.00	104.85	10.8167
12.50 % 2004	5.00	104.75	10.8503

12.50 %	2004	5.00	104.79	10.8369
12.50 %	2004	5.00	104.73	10.8570
12.50 %	2004	5.00	104.77	10.8436
12.50 %	2004	10.00	104.90	10.8000
11.75 %	2004	10.00	102.55	10.9003
11.19 %	2005	5.00	100.60	11.0257
11.19 %	2005	5.00	100.52	11.0470
11.19 %	2005	5.00	100.59	11.0283
11.68 %	2006	5.00	101.85	11.2200
11.75 %	2006	5.00	101.77	11.3087
11.00 %	2006	5.00	99.48	11.1172
11.00 %	2006	5.00	99.26	11.1692
11.00 %	2006	5.00	99.49	11.1148
11.00 %	2006	5.00	99.27	11.1668
11.00 %	2006	5.00	99.45	11.1243
11.00 %	2006	5.00	99.48	11.1172
11.00 %	2006	5.00	99.48	11.1172
11.00 %	2006	5.00	99.45	11.1243
11.50 %	2008	1.00	100.40	11.4129
11.40 %	2008	4.50	99.75	11.4485
11.40 %	2008	15.00	99.55	11.4875
11.40 %	2008	5.00	99.395	11.5178
11.40 %	2008	5.00	99.40	11.5168
11.40 %	2008	2.00	99.86	11.4272
11.40 %	2008	5.00	99.55	11.4875
11.40 %	2008	5.00	99.45	11.5070
11.40 %	2008	5.00	99.45	11.5070
11.40 %	2008	5.00	99.77	11.4447
11.40 %	2008	10.00	99.595	11.4787
11.40 %	2008	5.00	99.595	11.4787
11.40 %	2008	10.00	99.595	11.4787
11.40 %	2008	5.00	99.595	11.4787
11.40 %	2008	5.00	99.595	11.4787
11.40 %	2008	2.00	99.64	11.4700
11.40 %	2008	2.00	99.64	11.4700
11.40 %	2008	5.00	99.40	11.5168
11.40 %	2008	10.00	99.395	11.5178
11.40 %	2008	10.00	99.40	11.5168
11.40 %	2008	25.00	99.45	11.5070
11.40 %	2008	5.00	99.50	11.4973
11.40 %	2008	5.00	99.48	11.5012
11.40 %	2008	25.00	99.50	11.4973
11.40 %	2008	5.00	99.75	11.4485
11.40 %	2008	5.00	99.395	11.5178
11.40 %	2008	5.00	99.55	11.4875
11.40 %	2008	5.00	99.39	11.5187
11.40 %	2008	25.00	99.50	11.4973
11.40 %	2008	5.00	99.50	11.4973
11.40 %	2008	5.00	99.50	11.4973
11.40 %	2008	5.00	99.40	11.5168
11.40 %	2008	5.00	99.57	11.4836
11.40 %	2008	5.00	99.40	11.5168
11.40 %	2008	5.00	99.40	11.5168
11.40 %	2008	5.00	99.50	11.4973
11.40 %	2008	5.00	99.45	11.5070

11.40 %	2008	5.00	99.58	11.4816
11.40 %	2008	35.00	99.30	11.5363
11.40 %	2008	5.00	99.40	11.5168
11.40 %	2008	5.00	99.50	11.4973
11.40 %	2008	5.00	99.45	11.5070
11.40 %	2008	5.00	99.49	11.4992
11.40 %	2008	5.00	99.46	11.5051
11.40 %	2008	5.00	99.48	11.5012
11.40 %	2008	5.00	99.40	11.5168
11.40 %	2008	5.00	99.40	11.5168
11.40 %	2008	5.00	99.50	11.4973
11.40 %	2008	5.00	99.40	11.5168
11.40 %	2008	5.00	99.75	11.4485
11.40 %	2008	10.00	99.80	11.4388
11.40 %	2008	5.00	99.40	11.5168
11.40 %	2008	5.00	99.79	11.4408
11.40 %	2008	5.00	99.39	11.5187
11.40 %	2008	10.00	99.55	11.4875
11.40 %	2008	5.00	99.55	11.4875
11.40 %	2008	5.00	99.62	11.4739
11.40 %	2008	5.00	99.40	11.5168
11.40 %	2008	5.00	99.53	11.4914
11.40 %	2008	5.00	99.48	11.5012
11.40 %	2008	5.00	99.71	11.4563
11.40 %	2008	10.00	99.72	11.4544
11.40 %	2008	5.00	99.75	11.4485
11.40 %	2008	5.00	99.50	11.4973
11.40 %	2008	5.00	99.40	11.5168
11.40 %	2008	5.00	99.75	11.4485
11.40 %	2008	10.00	99.75	11.4485
11.40 %	2008	10.00	99.60	11.4777
11.40 %	2008	5.00	99.60	11.4777
11.40 %	2008	10.00	99.80	11.4388
11.40 %	2008	5.00	99.76	11.4466
11.40 %	2008	5.00	99.39	11.5187
11.40 %	2008	5.00	99.80	11.4388
11.40 %	2008	10.00	99.77	11.4447
11.40 %	2008	10.00	99.60	11.4777
11.40 %	2008	40.00	99.512	11.4948
11.40 %	2008	10.00	99.79	11.4408
11.40 %	2008	25.00	99.60	11.4777
11.40 %	2008	10.00	99.79	11.4408
11.40 %	2008	20.00	99.55	11.4875
11.40 %	2008	5.00	99.40	11.5168
11.40 %	2008	15.00	99.78	11.4427
11.40 %	2008	10.00	99.77	11.4447
11.40 %	2008	5.00	99.43	11.5109
11.40 %	2008	5.00	99.80	11.4388
11.40 %	2008	5.00	99.50	11.4973
11.40 %	2008	5.00	99.40	11.5168
11.40 %	2008	5.00	99.48	11.5012
11.40 %	2008	5.00	99.40	11.5168
11.40 %	2008	5.00	99.60	11.4777
11.40 %	2008	5.00	99.68	11.4622
11.40 %	2008	5.00	99.77	11.4447

11.40 %	2008	5.00	99.50	11.4973
11.40 %	2008	10.00	99.40	11.5168
11.40 %	2008	5.00	99.395	11.5178
11.40 %	2008	5.00	99.55	11.4875
11.40 %	2008	5.00	99.495	11.4982
11.40 %	2008	5.00	99.40	11.5168
11.40 %	2008	5.00	99.39	11.5187
11.40 %	2008	5.00	99.76	11.4466
11.50 %	2009	0.50	100.60	11.3825
Contract Date : September 02, 2000				
11.40 %	2000	9.00	99.90	12.4750
11.75 %	2001	10.00	100.97	10.6757
11.75 %	2001	10.00	100.97	10.6757
11.15 %	2002	5.00	100.70	10.7508
11.15 %	2002	5.00	100.83	10.6771
11.15 %	2002	5.00	100.83	10.6771
11.10 %	2003	5.00	100.78	10.7376
11.10 %	2003	5.00	100.77	10.7421
12.50 %	2004	5.00	104.90	10.7992
12.50 %	2004	5.00	104.95	10.7824
12.50 %	2004	10.00	104.91	10.7958
12.50 %	2004	10.00	104.90	10.7992
12.50 %	2004	5.00	104.96	10.7790
12.50 %	2004	5.00	104.90	10.7992
12.50 %	2004	5.00	104.90	10.7992
12.50 %	2004	5.00	104.905	10.7975
12.50 %	2004	10.00	104.90	10.7992
11.98 %	2004	10.00	103.47	10.8889
11.68 %	2006	10.00	101.97	11.1909
11.00 %	2006	0.25	100.05	10.9830
11.00 %	2006	5.00	99.55	11.1006
11.00 %	2006	5.00	99.60	11.0888
11.00 %	2006	5.00	99.60	11.0888
11.00 %	2006	5.00	99.57	11.0959
11.00 %	2006	5.00	99.60	11.0888
11.00 %	2006	5.00	99.60	11.0888
11.00 %	2006	5.00	99.60	11.0888
11.40 %	2008	25.00	99.95	11.4095
11.40 %	2008	5.00	99.95	11.4095
11.40 %	2008	5.00	99.92	11.4154
11.40 %	2008	5.00	99.95	11.4095
11.40 %	2008	5.00	99.91	11.4173
11.40 %	2008	5.00	99.90	11.4192
11.40 %	2008	5.00	99.91	11.4173
11.40 %	2008	45.00	99.94	11.4115
11.40 %	2008	10.00	99.90	11.4192
11.40 %	2008	15.00	99.90	11.4192
11.40 %	2008	10.00	99.95	11.4095
11.40 %	2008	5.00	99.85	11.4289
11.40 %	2008	10.00	99.905	11.4183
11.40 %	2008	10.00	99.90	11.4192
11.40 %	2008	5.00	99.90	11.4192
11.40 %	2008	5.00	99.90	11.4192
11.40 %	2008	5.00	99.85	11.4289
11.40 %	2008	5.00	99.93	11.4134

11.40 %	2008	0.46	100.00	11.3998
11.40 %	2008	25.00	99.95	11.4095
11.40 %	2008	5.00	99.90	11.4192
11.40 %	2008	10.00	99.90	11.4192
10.70 %	2020	10.00	93.10	11.5942
Total		1445.16		

B. State Government Securities

Contract Date : August 31, 2000

11.75% KERALA SDL	2010	5.00	99.85	11.7758
11.75% KERALA SDL	2010	5.00	99.70	11.8017
Total		10.00		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : August 31, 2000

05/09/2000	5.00	99.8359	11.9661
05/09/2000	4.00	99.8495	10.9729

Total 9.00

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

NIL

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : September 02, 2000

12/10/2000	10.00	98.8624	10.4713
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Total 10.00

(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : August 31, 2000

09/08/2001	5.00	90.7579	10.8067
09/08/2001	10.00	90.8349	10.7076
23/08/2001	10.00	90.4944	10.7100

Contract Date : September 02, 2000

23/08/2001	2.00	90.4546	10.8202
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Total 27.00

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				
10.85 % 2001	25.00	100.10	10.60	2
10.85 % 2001	25.00	100.10	10.60	2
10.85 % 2001	25.00	100.10	10.60	2
10.85 % 2001	20.00	100.10	10.60	2
12.69 % 2002	10.00	102.80	9.50	2
12.69 % 2002	10.00	102.80	9.50	2
Total	115.00			

B. Treasury Bills

NIL

* Relate to the first leg of Repos
YTM(indicative) will depend upon assumed rate of inflation
Date : 02 September 2000