

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 06 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 : September 05, 2000			
11.40 % 2000	5.00	99.99	11.2734
11.55 % 2001	5.00	100.675	10.6298
10.85 % 2001	5.00	100.09	10.7155
10.85 % 2001	5.00	100.155	10.6381
11.75 % 2001	5.00	101.00	10.6315
11.75 % 2001	5.00	101.005	10.6260
11.75 % 2001	5.00	101.00	10.6315
11.75 % 2001	5.00	100.91	10.7306
11.75 % 2001	5.00	100.91	10.7306
11.68 % 2002	0.25	101.80	10.6070
11.68 % 2002	0.20	101.80	10.6070
11.68 % 2002	2.50	101.80	10.6070
11.15 % 2002	5.00	100.81	10.6854
11.15 % 2002	5.00	100.85	10.6627
11.15 % 2002	5.00	100.805	10.6882
11.15 % 2002	5.00	100.81	10.6854
12.50 % 2004	5.00	104.80	10.8303
12.50 % 2004	5.00	104.84	10.8169
12.50 % 2004	5.00	104.80	10.8303
12.50 % 2004	10.00	104.82	10.8236
12.50 % 2004	10.00	104.80	10.8303
12.50 % 2004	10.00	104.81	10.8269
12.50 % 2004	5.00	104.81	10.8269
14.00 % 2005	0.06	110.80	11.0106
11.00 % 2006	0.50	99.65	11.0767
11.40 % 2008	10.00	100.00	11.3993
11.40 % 2008	5.00	99.76	11.4460
11.40 % 2008	10.00	99.74	11.4499
11.40 % 2008	1.00	99.94	11.4110
11.40 % 2008	5.00	99.88	11.4226
11.40 % 2008	5.00	99.82	11.4343
11.40 % 2008	5.00	99.75	11.4479
11.40 % 2008	5.00	99.84	11.4304
11.40 % 2008	10.00	99.74	11.4499
11.40 % 2008	5.00	99.73	11.4518
11.40 % 2008	5.00	99.72	11.4538
11.40 % 2008	1.00	99.85	11.4285
11.40 % 2008	2.00	99.86	11.4265

11.40 %	2008	0.50	99.83	11.4324
11.40 %	2008	5.00	99.72	11.4538
11.40 %	2008	5.00	99.75	11.4479
11.40 %	2008	5.00	99.75	11.4479
11.40 %	2008	5.00	99.75	11.4479
11.40 %	2008	5.00	99.75	11.4479
11.40 %	2008	5.00	99.735	11.4508
11.40 %	2008	5.00	99.82	11.4343
11.40 %	2008	10.00	99.73	11.4518
11.40 %	2008	5.00	99.73	11.4518
11.40 %	2008	5.00	99.72	11.4538
11.99 %	2009	0.055	103.10	11.4098
11.50 %	2009	0.12	100.30	11.4376
12.29 %	2010	0.07	104.80	11.4386
12.32 %	2011	1.00	104.78	11.5152
11.03 %	2012	0.25	98.59	11.2436
10.70 %	2020	1.00	94.00	11.4713
Contract Date : September 06, 2000				
11.40 %	2000	20.00	99.975	11.5147
11.40 %	2000	5.00	99.97	11.5936
11.40 %	2000	5.00	99.97	11.5936
10.85 %	2001	5.00	100.17	10.6191
11.75 %	2001	5.00	100.97	10.6608
11.75 %	2001	10.00	100.94	10.6939
11.15 %	2002	5.00	100.87	10.6503
11.15 %	2002	10.00	100.83	10.6730
11.15 %	2002	5.00	100.88	10.6446
11.15 %	2002	5.00	100.885	10.6417
11.15 %	2002	5.00	100.86	10.6559
11.15 %	2002	5.00	100.89	10.6389
11.15 %	2002	5.00	100.90	10.6332
11.15 %	2002	5.00	100.85	10.6616
11.15 %	2002	5.00	100.85	10.6616
11.15 %	2002	5.00	100.83	10.6730
11.10 %	2003	10.00	100.742	10.7541
11.10 %	2003	5.00	100.74	10.7552
12.50 %	2004	5.00	104.90	10.7959
12.50 %	2004	5.00	104.865	10.8076
12.50 %	2004	5.00	104.89	10.7992
12.50 %	2004	5.00	104.85	10.8127
12.50 %	2004	5.00	104.87	10.8060
12.50 %	2004	5.00	104.88	10.8026
12.50 %	2004	5.00	104.89	10.7992
12.50 %	2004	5.00	104.85	10.8127
12.50 %	2004	5.00	104.90	10.7959
12.50 %	2004	5.00	104.89	10.7992
12.50 %	2004	5.00	104.90	10.7959
12.50 %	2004	5.00	104.89	10.7992
12.50 %	2004	5.00	104.89	10.7992
12.50 %	2004	5.00	104.90	10.7959
12.50 %	2004	5.00	104.87	10.8060
12.50 %	2004	5.00	104.87	10.8060
12.50 %	2004	5.00	104.86	10.8093
11.75 %	2004	5.00	102.59	10.8846
11.75 %	2004	5.00	102.59	10.8846

9.90 %	2005	5.00	96.12	10.9847
9.90 %	2005	5.00	96.12	10.9847
10.20 %	2005	10.00	97.10	10.9794
11.19 %	2005	5.00	100.78	10.9764
11.19 %	2005	5.00	100.75	10.9844
11.19 %	2005	5.00	100.75	10.9844
11.19 %	2005	5.00	100.74	10.9871
11.75 %	2006	5.00	102.25	11.1924
11.50 %	2007	7.00	100.75	11.3386
11.40 %	2008	5.00	99.80	11.4380
11.40 %	2008	5.00	99.82	11.4341
11.40 %	2008	5.00	99.75	11.4478
11.40 %	2008	5.00	99.78	11.4419
11.40 %	2008	5.00	99.78	11.4419
11.40 %	2008	5.00	99.80	11.4380
11.40 %	2008	5.00	99.82	11.4341
11.40 %	2008	5.00	99.825	11.4332
11.40 %	2008	5.00	99.825	11.4332
11.40 %	2008	5.00	99.84	11.4303
11.40 %	2008	5.00	99.79	11.4400
11.40 %	2008	10.00	99.78	11.4419
11.40 %	2008	0.70	99.89	11.4205
11.40 %	2008	0.75	99.85	11.4283
11.40 %	2008	5.00	99.80	11.4380
11.40 %	2008	5.00	99.80	11.4380
11.40 %	2008	5.00	99.80	11.4380
12.32 %	2011	4.50	104.73	11.5231
11.50 %	2015	0.1439	100.35	11.4447
Total		598.5989		

B. State Government Securities

Contract Date : September 05, 2000

14.00%	GUJARAT S.D.L. 2005	0.90	110.20	11.1468
11.70%	MAHARASHTRA SDL 2010	0.50	100.15	11.6706
11.75%	KERALA SDL 2010	0.05	100.10	11.7320
11.75%	KERALA SDL 2010	2.00	99.91	11.7648
11.75%	KERALA SDL 2010	0.50	100.30	11.6975

Contract Date : September 06, 2000

11.70%	MAHARASHTRA SDL 2010	0.25	100.00	11.6964
11.75%	KERALA SDL 2010	4.00	99.89	11.7681
Total		8.20		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : September 06, 2000

11/09/2000	2.00	99.8495	10.9729
18/09/2000	3.00	99.6397	10.9686
18/09/2000	30.00	99.6397	10.9686
18/09/2000	1.915	99.6397	10.9686

Total 36.915

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : September 05, 2000

09/10/2000	0.05	99.2374	8.2270
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Contract Date : September 06, 2000			
09/10/2000	1.00	99.0729	10.3219
23/10/2000	10.00	98.6597	10.5212
30/10/2000	1.00	98.4847	10.3714
Total	12.05		
(iii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : September 05, 2000			
28/09/2000	5.00	99.3414	10.4922
Contract Date : September 06, 2000			
28/09/2000	15.00	99.3414	10.9691
Total	20.00		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : September 04, 2000			
21/09/2000	5.00	99.5703	9.2403
Contract Date : September 05, 2000			
23/08/2001	10.00	90.6072	10.7199
23/08/2001	5.00	90.5914	10.7398
Contract Date : September 06, 2000			
09/08/2001	5.00	90.9326	10.7705
09/08/2001	5.00	90.9556	10.7404
23/08/2001	10.00	90.5914	10.7704
23/08/2001	5.00	90.5914	10.7704
23/08/2001	10.00	90.6309	10.7205
23/08/2001	5.00	90.5914	10.7704
Total	60.00		

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	50.00	100.09	11.55	14
11.75 % 2001	200.00	100.96	12.85	5
Total	250.00			
B. Treasury Bills	NIL			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 06 September 2000