

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 12 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 09, 2000			
11.50 % 2009	0.20	100.40	11.4193
Contract Date : September 11, 2000			
11.55 % 2001	5.00	100.775	10.4792
10.85 % 2001	10.00	100.16	10.6251
11.75 % 2001	5.00	101.09	10.5078
11.75 % 2001	10.00	101.115	10.4799
11.75 % 2001	15.00	101.09	10.5078
11.75 % 2001	5.00	101.07	10.5301
11.75 % 2001	5.00	101.09	10.5078
11.75 % 2001	5.00	101.10	10.4966
11.00 % 2002	10.00	100.45	10.6768
11.00 % 2002	5.00	100.65	10.5435
11.00 % 2002	5.00	100.65	10.5435
11.15 % 2002	5.00	101.07	10.5308
11.15 % 2002	5.00	101.07	10.5308
11.15 % 2002	5.00	101.04	10.5479
11.15 % 2002	10.00	101.05	10.5422
11.15 % 2002	10.00	101.06	10.5365
11.15 % 2002	10.00	101.01	10.5650
11.15 % 2002	5.00	101.05	10.5422
11.10 % 2003	5.00	100.93	10.6689
11.10 % 2003	30.00	100.96	10.6554
12.50 % 2004	5.00	105.15	10.7076
12.50 % 2004	5.00	105.15	10.7076
12.50 % 2004	5.00	105.155	10.7059
12.50 % 2004	5.00	105.09	10.7278
12.50 % 2004	5.00	105.15	10.7076
12.50 % 2004	0.50	105.25	10.6740
12.50 % 2004	5.00	105.10	10.7244
12.50 % 2004	5.00	105.10	10.7244
12.50 % 2004	5.00	105.16	10.7042
12.50 % 2004	5.00	105.155	10.7059
12.50 % 2004	5.00	105.17	10.7009
12.50 % 2004	5.00	105.17	10.7009
12.50 % 2004	5.00	105.17	10.7009
12.50 % 2004	5.00	105.08	10.7312
12.50 % 2004	5.00	105.095	10.7261
12.50 % 2004	5.00	105.15	10.7076

12.50 %	2004	5.00	105.10	10.7244
12.50 %	2004	30.00	105.13	10.7143
11.50 %	2004	0.36	102.20	10.7462
11.50 %	2004	5.00	102.10	10.7795
11.50 %	2004	10.00	102.10	10.7795
11.50 %	2004	5.00	102.10	10.7795
12.59 %	2004	5.00	105.29	10.8300
11.98 %	2004	5.00	103.68	10.8196
11.98 %	2004	5.00	103.74	10.8011
9.90 %	2005	5.00	96.30	10.9359
14.00 %	2005	0.50	110.55	11.0677
10.20 %	2005	0.30	97.50	10.8702
11.19 %	2005	5.00	100.98	10.9219
11.19 %	2005	5.00	101.00	10.9166
11.19 %	2005	5.00	101.00	10.9166
11.68 %	2006	5.00	102.36	11.0962
11.68 %	2006	10.00	102.38	11.0914
11.68 %	2006	5.00	102.35	11.0986
11.68 %	2006	5.00	102.35	11.0986
11.68 %	2006	10.00	102.40	11.0866
11.68 %	2006	5.00	102.37	11.0938
11.75 %	2006	5.00	102.39	11.1583
11.75 %	2006	10.00	102.39	11.1583
11.75 %	2006	5.00	102.43	11.1486
11.75 %	2006	5.00	102.41	11.1535
11.75 %	2006	5.00	102.44	11.1462
11.75 %	2006	5.00	102.37	11.1631
11.00 %	2006	1.14	100.00	10.9937
11.00 %	2006	5.00	99.86	11.0267
11.00 %	2006	5.00	99.855	11.0279
11.00 %	2006	5.00	99.85	11.0290
11.00 %	2006	5.00	99.84	11.0314
11.00 %	2006	5.00	99.80	11.0408
11.00 %	2006	5.00	99.87	11.0243
11.00 %	2006	5.00	99.80	11.0408
11.00 %	2006	0.50	99.86	11.0267
12.00 %	2008	5.00	102.99	11.3968
12.00 %	2008	5.00	103.00	11.3948
12.00 %	2008	5.00	103.00	11.3948
12.00 %	2008	5.00	103.00	11.3948
12.00 %	2008	15.00	103.00	11.3948
11.40 %	2008	5.00	100.18	11.3635
11.40 %	2008	5.00	100.15	11.3693
11.40 %	2008	5.00	100.30	11.3403
11.40 %	2008	5.00	100.30	11.3403
11.40 %	2008	5.00	100.25	11.3499
11.40 %	2008	5.00	100.25	11.3499
11.40 %	2008	5.00	100.25	11.3499
11.40 %	2008	5.00	100.165	11.3664
11.40 %	2008	5.00	100.175	11.3645
11.40 %	2008	10.00	100.14	11.3712
11.40 %	2008	10.00	100.15	11.3693
11.40 %	2008	5.00	100.125	11.3741
11.40 %	2008	5.00	100.18	11.3635
11.40 %	2008	5.00	100.125	11.3741

11.40 %	2008	5.00	100.14	11.3712
11.40 %	2008	5.00	100.255	11.3490
11.40 %	2008	5.00	100.25	11.3499
11.40 %	2008	5.00	100.15	11.3693
11.40 %	2008	5.00	100.19	11.3615
11.40 %	2008	10.00	100.19	11.3615
11.40 %	2008	5.00	100.18	11.3635
11.40 %	2008	2.00	100.50	11.3016
11.40 %	2008	5.00	100.27	11.3461
11.40 %	2008	5.00	100.28	11.3441
11.40 %	2008	5.00	100.23	11.3538
11.40 %	2008	5.00	100.275	11.3451
11.40 %	2008	10.00	100.285	11.3432
11.40 %	2008	10.00	100.195	11.3606
11.40 %	2008	5.00	100.19	11.3615
11.40 %	2008	5.00	100.15	11.3693
11.40 %	2008	5.00	100.175	11.3645
11.40 %	2008	5.00	100.22	11.3557
11.40 %	2008	10.00	100.22	11.3557
11.40 %	2008	5.00	100.21	11.3577
11.40 %	2008	5.00	100.22	11.3557
11.40 %	2008	5.00	100.22	11.3557
11.40 %	2008	5.00	100.24	11.3519
11.40 %	2008	5.00	100.145	11.3703
11.40 %	2008	5.00	100.23	11.3538
11.40 %	2008	5.00	100.26	11.3480
11.40 %	2008	5.00	100.12	11.3751
11.40 %	2008	5.00	100.27	11.3461
11.40 %	2008	0.60	100.13	11.3732
11.40 %	2008	5.00	100.23	11.3538
11.40 %	2008	5.00	100.25	11.3499
11.40 %	2008	5.00	100.245	11.3509
11.40 %	2008	5.00	100.19	11.3615
11.40 %	2008	5.00	100.25	11.3499
11.40 %	2008	5.00	100.19	11.3615
11.40 %	2008	5.00	100.25	11.3499
11.40 %	2008	5.00	100.25	11.3499
11.40 %	2008	5.00	100.255	11.3490
11.40 %	2008	5.00	100.25	11.3499
11.40 %	2008	5.00	100.17	11.3654
11.40 %	2008	5.00	100.15	11.3693
11.40 %	2008	5.00	100.15	11.3693
11.40 %	2008	5.00	100.24	11.3519
11.40 %	2008	5.00	100.265	11.3470
11.40 %	2008	10.00	100.18	11.3635
11.40 %	2008	5.00	100.25	11.3499
11.40 %	2008	5.00	100.25	11.3499
11.40 %	2008	5.00	100.15	11.3693
11.40 %	2008	5.00	100.255	11.3490
11.40 %	2008	5.00	100.15	11.3693
11.40 %	2008	5.00	100.23	11.3538
11.40 %	2008	5.00	100.24	11.3519
11.40 %	2008	10.00	100.15	11.3693
11.40 %	2008	5.00	100.255	11.3490
11.99 %	2009	5.00	102.90	11.4463

11.03 %	2012	0.50	98.70	11.2262
11.03 %	2012	1.00	98.55	11.2496
11.50 %	2015	1.18	100.15	11.4732
12.60 %	2018	1.00	107.35	11.6151
10.70 %	2020	0.29	93.60	11.5264
Contract Date : September 12, 2000				
11.40 %	2000	10.00	100.005	11.0042
11.40 %	2000	2.00	100.035	10.3680
11.40 %	2000	5.00	100.015	10.7919
7.50 %	2001	25.00	97.40	10.7264
7.50 %	2001	5.00	97.40	10.7264
10.85 %	2001	5.00	100.29	10.4662
11.75 %	2001	5.00	101.12	10.4700
12.69 %	2002	10.00	103.01	10.6412
12.69 %	2002	10.00	103.015	10.6379
11.15 %	2002	5.00	101.03	10.5525
11.15 %	2002	5.00	101.04	10.5467
11.55 %	2002(I)	10.00	101.75	10.6100
11.10 %	2003	5.00	100.95	10.6597
11.10 %	2003	10.00	100.95	10.6597
12.50 %	2004	5.00	105.135	10.7118
12.50 %	2004	5.00	105.13	10.7135
12.50 %	2004	5.00	105.145	10.7084
12.50 %	2004	5.00	105.15	10.7067
12.50 %	2004	5.00	105.10	10.7236
12.50 %	2004	5.00	105.135	10.7118
12.50 %	2004	5.00	105.13	10.7135
12.50 %	2004	5.00	105.12	10.7168
12.50 %	2004	5.00	105.115	10.7185
12.50 %	2004	5.00	105.12	10.7168
12.50 %	2004	5.00	105.12	10.7168
12.50 %	2004	5.00	105.09	10.7269
12.50 %	2004	0.65	105.27	10.6664
12.50 %	2004	5.00	105.13	10.7135
12.50 %	2004	5.00	105.14	10.7101
12.50 %	2004	5.00	105.13	10.7135
12.50 %	2004	5.00	105.13	10.7135
12.50 %	2004	5.00	105.12	10.7168
12.50 %	2004	10.00	105.08	10.7303
12.50 %	2004	5.00	105.10	10.7236
12.50 %	2004	5.00	105.135	10.7118
11.50 %	2004	5.00	102.14	10.7658
11.75 %	2004	25.00	102.90	10.7809
11.98 %	2004	5.00	103.70	10.8125
11.98 %	2004	5.00	103.71	10.8094
11.98 %	2004	5.00	103.70	10.8125
9.90 %	2005	5.00	96.35	10.9221
11.19 %	2005	5.00	100.99	10.9190
11.68 %	2006	5.00	102.41	11.0841
11.75 %	2006	5.00	102.45	11.1437
11.75 %	2006	5.00	102.42	11.1510
11.75 %	2006	5.00	102.46	11.1413
11.75 %	2006	5.00	102.435	11.1474
11.00 %	2006	10.00	99.90	11.0172
11.00 %	2006	10.00	99.90	11.0172

11.00 %	2006	5.00	99.89	11.0195
11.00 %	2006	5.00	99.88	11.0219
11.00 %	2006	5.00	99.88	11.0219
11.00 %	2006	10.00	99.83	11.0337
11.00 %	2006	5.00	99.84	11.0313
11.00 %	2006	5.00	99.88	11.0219
11.00 %	2006	5.00	99.83	11.0337
11.00 %	2006	5.00	99.87	11.0242
11.00 %	2006	5.00	99.89	11.0195
11.40 %	2008	25.00	100.20	11.3595
11.40 %	2008	25.00	100.20	11.3595
11.40 %	2008	150.00	100.20	11.3595
11.40 %	2008	30.00	100.20	11.3595
11.40 %	2008	30.00	100.20	11.3595
11.40 %	2008	20.00	100.20	11.3595
11.40 %	2008	25.00	100.20	11.3595
11.40 %	2008	10.00	100.20	11.3595
11.40 %	2008	100.00	100.20	11.3595
11.40 %	2008	10.00	100.20	11.3595
11.40 %	2008	40.00	100.20	11.3595
11.40 %	2008	50.00	100.20	11.3595
11.40 %	2008	25.00	100.20	11.3595
11.40 %	2008	50.00	100.20	11.3595
11.40 %	2008	5.00	100.20	11.3595
11.40 %	2008	50.00	100.20	11.3595
11.40 %	2008	50.00	100.20	11.3595
11.40 %	2008	10.00	100.20	11.3595
11.40 %	2008	70.00	100.20	11.3595
11.40 %	2008	25.00	100.20	11.3595
11.40 %	2008	25.00	100.20	11.3595
11.40 %	2008	10.00	100.20	11.3595
11.40 %	2008	15.00	100.20	11.3595
11.40 %	2008	100.00	100.20	11.3595
11.40 %	2008	100.00	100.20	11.3595
11.40 %	2008	10.00	100.20	11.3595
11.40 %	2008	25.00	100.20	11.3595
11.40 %	2008	25.00	100.20	11.3595
11.40 %	2008	10.00	100.20	11.3595
11.40 %	2008	150.00	100.20	11.3595
11.40 %	2008	10.00	100.23	11.3536
11.40 %	2008	5.00	100.22	11.3556
11.40 %	2008	10.00	100.21	11.3575
11.40 %	2008	5.00	100.23	11.3536
11.40 %	2008	5.00	100.30	11.3401
11.40 %	2008	5.00	100.20	11.3595
11.40 %	2008	5.00	100.18	11.3633
11.40 %	2008	10.00	100.20	11.3595
11.40 %	2008	5.00	100.19	11.3614
11.40 %	2008	5.00	100.19	11.3614
11.40 %	2008	10.00	100.20	11.3595
11.40 %	2008	5.00	100.12	11.3750
11.40 %	2008	5.00	100.19	11.3614
11.40 %	2008	5.00	100.19	11.3614
11.40 %	2008	5.00	100.23	11.3536
11.40 %	2008	5.00	100.225	11.3546

11.40 %	2008	5.00	100.20	11.3595
11.40 %	2008	5.00	100.235	11.3527
11.40 %	2008	10.00	100.21	11.3575
11.40 %	2008	10.00	100.22	11.3556
11.40 %	2008	15.00	100.19	11.3614
11.40 %	2008	5.00	100.21	11.3575
11.40 %	2008	5.00	100.21	11.3575
11.40 %	2008	5.00	100.21	11.3575
11.40 %	2008	5.00	100.22	11.3556
11.40 %	2008	5.00	100.20	11.3595
11.40 %	2008	5.00	100.21	11.3575
11.50 %	2010	20.00	100.15	11.4671
12.32 %	2011	3.00	104.95	11.4863
Total		2695.72		

B. State Government Securities

Contract Date : September 11, 2000				
13.05% TAMILNADU LOAN 2007	0.10	108.25	11.2449	
11.80% A.P.SDL 2010	2.00	100.25	11.7524	
11.80% WEST BENGAL SDL 2010	1.00	100.25	11.7524	
11.75% KERALA SDL 2010	2.00	100.00	11.7484	
Contract Date : September 12, 2000				
11.75% KERALA SDL 2010	0.4545	100.15	11.7223	
Total		5.5545		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : September 12, 2000				
18/09/2000	2.00	99.8375	9.8744	
Total		2.00		

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : September 11, 2000				
09/10/2000	5.00	99.2366	10.0005	
09/10/2000	1.00	99.2475	9.8567	
Total		6.00		

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : September 11, 2000				
12/10/2000	15.00	99.1525	10.0363	
23/11/2000	23.9125	97.9708	10.3278	
Total		38.9125		

(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : September 11, 2000				
19/10/2000	10.00	98.9568	10.0981	
19/10/2000	5.00	98.9568	10.0981	
16/11/2000	5.00	98.1559	10.3616	
28/06/2001	10.00	92.2368	10.5643	
28/06/2001	5.00	92.2435	10.5544	
23/08/2001	5.00	90.8932	10.5405	
23/08/2001	10.00	90.8932	10.5405	
06/09/2001	5.00	90.5183	10.5913	
06/09/2001	25.00	90.5425	10.5614	

06/09/2001	10.00	90.5425	10.5614
Contract Date : September 12, 2000			
02/11/2000	5.00	98.5541	10.4712
02/11/2000	5.00	98.5541	10.4712
15/06/2001	15.00	92.6054	10.5310
15/06/2001	10.00	92.5989	10.5410
15/06/2001	25.00	92.6054	10.5310
15/06/2001	10.00	92.5924	10.5510
28/06/2001	5.00	92.2570	10.5709
09/08/2001	10.00	91.2228	10.5810
09/08/2001	15.00	91.2228	10.5810
23/08/2001	20.00	90.8542	10.6208
06/09/2001	10.00	90.5344	10.6009
06/09/2001	25.00	90.5586	10.5709
Total	245.00		

II. REPO Transactions *
(Other than with RBI)

A. Government of India Dated Securities

11.83 % 2014	5.00	102.50	11.00	3
12.60 % 2018(ON TAP)	5.00	108.25	11.00	3
12.60 % 2018(ON TAP)	5.00	108.25	11.00	3
10.70 % 2020	5.00	93.50	11.00	3
10.85 % 2001	15.00	100.30	10.75	1
10.85 % 2001	40.00	100.30	10.65	1
10.85 % 2001	81.00	100.30	10.65	1
10.85 % 2001	40.00	100.30	10.65	1
10.85 % 2001	15.00	100.30	10.25	1
Total	211.00			

B. Treasury Bills

NIL

* Relate to the first leg of Repos
YTM(indicative) will depend upon assumed rate of inflation
Date : 12 September 2000