

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 13 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 11, 2000			
11.40 % 2008	5.00	100.17	11.3654
11.40 % 2008	5.00	100.175	11.3645
11.40 % 2008	5.00	100.29	11.3422
11.40 % 2008	5.00	100.145	11.3703
11.40 % 2008	5.00	100.15	11.3693
Contract Date : September 12, 2000			
11.75 % 2001	5.00	101.11	10.4812
12.50 % 2004	5.00	105.14	10.7101
12.50 % 2004	5.00	105.10	10.7236
12.50 % 2004	5.00	105.10	10.7236
12.50 % 2004	5.00	105.10	10.7236
12.50 % 2004	5.00	105.14	10.7101
12.50 % 2004	5.00	105.095	10.7253
12.50 % 2004	0.50	105.25	10.6731
12.50 % 2004	5.00	105.11	10.7202
11.98 % 2004	5.00	103.705	10.8110
9.90 % 2005	5.00	96.31	10.9336
14.00 % 2005	0.025	110.90	10.9760
11.19 % 2005	5.00	101.00	10.9163
11.68 % 2006	5.00	102.40	11.0865
11.68 % 2006	5.00	102.37	11.0937
11.68 % 2006	5.00	102.392	11.0883
11.75 % 2006	10.00	102.45	11.1437
11.75 % 2006	5.00	102.46	11.1413
12.00 % 2008	5.00	103.05	11.3850
12.00 % 2008	5.00	103.06	11.3830
11.40 % 2008	40.00	100.20	11.3595
11.40 % 2008	10.00	100.16	11.3672
11.40 % 2008	5.00	100.16	11.3672
11.40 % 2008	5.00	100.21	11.3575
11.40 % 2008	5.00	100.17	11.3653
11.40 % 2008	5.00	100.17	11.3653
11.40 % 2008	5.00	100.15	11.3691
11.40 % 2008	5.00	100.205	11.3585
11.40 % 2008	5.00	100.15	11.3691
11.40 % 2008	5.00	100.15	11.3691
11.40 % 2008	5.00	100.185	11.3624
11.40 % 2008	5.00	100.175	11.3643
11.40 % 2008	10.00	100.20	11.3595
11.40 % 2008	5.00	100.20	11.3595
11.40 % 2008	10.00	100.20	11.3595
11.40 % 2008	5.00	100.205	11.3585
11.40 % 2008	1.00	100.23	11.3536
11.40 % 2008	5.00	100.15	11.3691
11.40 % 2008	5.00	100.25	11.3498

11.40 %	2008	5.00	100.18	11.3633
11.40 %	2008	10.00	100.205	11.3585
11.40 %	2008	20.00	100.196	11.3602
11.40 %	2008	10.00	100.20	11.3595
11.40 %	2008	5.00	100.145	11.3701
11.40 %	2008	5.00	100.20	11.3595
11.40 %	2008	5.00	100.19	11.3614
11.40 %	2008	5.00	100.185	11.3624
11.40 %	2008	5.00	100.17	11.3653
12.25 %	2008	5.00	104.20	11.4335
12.32 %	2011	0.60	104.90	11.4944
12.32 %	2011	0.40	104.90	11.4944
12.32 %	2011	3.00	104.98	11.4815
11.50 %	2011	2.00	100.25	11.4550
11.03 %	2012	1.00	98.975	11.1834
11.83 %	2014	5.00	101.90	11.5490
12.60 %	2018	0.18	107.50	11.5963
Contract Date : September 13, 2000				
11.40 %	2000	10.00	100.02	10.6578
11.40 %	2000	4.00	100.00	11.1088
10.85 %	2001	5.00	100.25	10.5132
11.75 %	2001	5.00	101.12	10.4657
11.75 %	2001	10.00	101.06	10.5331
11.75 %	2001	5.00	101.10	10.4882
11.75 %	2001	5.00	101.10	10.4882
11.75 %	2001	5.00	101.10	10.4882
12.69 %	2002	5.00	103.01	10.6383
11.68 %	2002	5.00	101.70	10.6521
11.15 %	2002	5.00	100.94	10.6028
11.10 %	2003	5.00	100.91	10.6777
11.10 %	2003	5.00	100.89	10.6867
12.50 %	2004	10.00	105.05	10.7396
12.50 %	2004	5.00	105.08	10.7295
12.50 %	2004	5.00	105.05	10.7396
12.50 %	2004	5.00	105.05	10.7396
12.50 %	2004	5.00	105.07	10.7328
12.50 %	2004	5.00	105.05	10.7396
12.50 %	2004	5.00	105.02	10.7497
12.50 %	2004	5.00	105.08	10.7295
12.50 %	2004	1.70	104.75	10.8409
12.50 %	2004	5.00	105.08	10.7295
12.50 %	2004	10.00	105.08	10.7295
12.50 %	2004	5.00	105.08	10.7295
12.59 %	2004	10.00	105.22	10.8502
9.90 %	2005	5.00	96.26	10.9487
11.25 %	2005	5.00	100.95	10.9774
11.19 %	2005	5.00	100.88	10.9480
11.00 %	2006	0.25	100.20	10.9465
11.00 %	2006	5.00	99.84	11.0312
11.00 %	2006	5.00	99.80	11.0407
11.00 %	2006	5.00	99.85	11.0289
11.00 %	2006	5.00	99.83	11.0336
11.00 %	2006	5.00	99.84	11.0312
11.40 %	2008	0.18	100.40	11.3206
11.40 %	2008	5.00	100.18	11.3632
11.40 %	2008	5.00	100.18	11.3632
11.40 %	2008	5.00	100.17	11.3651

11.40 %	2008	10.00	100.14	11.3709
11.40 %	2008	5.00	100.11	11.3767
11.40 %	2008	35.00	100.205	11.3583
11.40 %	2008	5.00	100.09	11.3806
11.40 %	2008	5.00	100.08	11.3826
11.40 %	2008	5.00	100.08	11.3826
11.40 %	2008	5.00	100.08	11.3826
11.40 %	2008	5.00	100.08	11.3826
11.40 %	2008	5.00	100.085	11.3816
11.40 %	2008	5.00	100.09	11.3806
11.40 %	2008	0.10	100.28	11.3438
11.40 %	2008	5.00	100.12	11.3748
11.40 %	2008	5.00	100.085	11.3816
11.40 %	2008	10.00	100.085	11.3816
11.40 %	2008	5.00	100.17	11.3651
11.40 %	2008	5.00	100.18	11.3632
11.40 %	2008	5.00	100.11	11.3767
11.40 %	2008	5.00	100.18	11.3632
11.40 %	2008	5.00	100.09	11.3806
11.40 %	2008	5.00	100.085	11.3816
11.40 %	2008	5.00	100.115	11.3758
11.40 %	2008	5.00	100.08	11.3826
11.40 %	2008	10.00	100.11	11.3767
11.40 %	2008	10.00	100.115	11.3758
11.40 %	2008	5.00	100.09	11.3806
11.40 %	2008	5.00	100.08	11.3826
11.40 %	2008	5.00	100.09	11.3806
11.40 %	2008	5.00	100.09	11.3806
11.40 %	2008	5.00	100.09	11.3806
11.40 %	2008	5.00	100.18	11.3632
11.40 %	2008	5.00	100.10	11.3787
11.40 %	2008	5.00	100.09	11.3806
11.40 %	2008	5.00	100.08	11.3826
11.50 %	2011	10.00	99.91	11.5104
12.60 %	2018	1.00	107.10	11.6466
12.60 %	2018	5.00	107.10	11.6466
Total		780.935		

B. State Government Securities

Contract Date : September 12, 2000				
11.80% A.P.SDL 2010	0.20	100.40	11.7263	
Total	0.20			

C. Treasury Bills

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

Contract Date : September 13, 2000				
18/09/2000	1.50	99.8543	10.6224	
18/09/2000	2.00	99.8543	10.6224	
18/09/2000	3.00	99.8543	10.6224	
25/09/2000	10.00	99.6756	9.8722	
Total	16.50			

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

Contract Date : September 12, 2000				
04/12/2000	0.05	98.0182	8.8670	
11/12/2000	1.00	97.6197	9.8617	

Contract Date : September 13, 2000			
11/12/2000	10.00	97.5036	10.4714
Total	11.05		

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

NIL

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

Contract Date : September 13, 2000			
16/11/2000	5.00	98.1922	10.4712
27/12/2000	1.00	96.9327	10.9698
22/02/2001	30.00	95.5675	10.4214
22/03/2001	10.00	94.8175	10.4713
23/08/2001	5.00	90.8939	10.6008
23/08/2001	5.00	90.8783	10.6208
06/09/2001	20.00	90.5422	10.6208
Total	76.00		

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				
11.75 % 2001	10.00	101.10	11.25	11
10.85 % 2001	50.00	100.30	10.50	1
11.75 % 2001	95.00	101.12	10.50	1
11.15 % 2002	65.00	100.93	10.50	14
11.98 % 2004	25.00	103.75	10.50	1
11.19 % 2005	100.00	100.90	10.10	5
Total	345.00			

B. Treasury Bills

NIL

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 13 September 2000