

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 14 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 13, 2000			
11.40 % 2000	10.00	100.00	11.1088
12.70 % 2001	25.00	100.82	10.7765
13.85 % 2001	15.00	101.56	10.7401
11.75 % 2001	5.00	101.06	10.5331
11.75 % 2001	5.00	101.04	10.5555
11.75 % 2001	5.00	101.01	10.5892
12.69 % 2002	5.00	103.01	10.6383
13.80 % 2002	10.00	104.50	10.8239
12.50 % 2004	5.00	105.04	10.7430
12.50 % 2004	10.00	105.065	10.7345
12.50 % 2004	5.00	105.00	10.7564
12.50 % 2004	5.00	105.02	10.7497
12.50 % 2004	5.00	104.95	10.7733
12.50 % 2004	5.00	104.95	10.7733
12.50 % 2004	5.00	104.98	10.7632
12.50 % 2004	5.00	104.99	10.7598
12.50 % 2004	1.50	105.08	10.7295
12.50 % 2004	5.00	104.95	10.7733
12.50 % 2004	5.00	105.00	10.7564
12.50 % 2004	5.00	105.00	10.7564
12.50 % 2004	5.00	105.00	10.7564
9.90 % 2005	5.00	96.28	10.9429
11.19 % 2005	5.00	100.90	10.9427
11.00 % 2006	10.00	99.73	11.0572
11.00 % 2006	1.00	99.97	11.0006
11.40 % 2008	5.00	100.11	11.3767
11.40 % 2008	5.00	100.09	11.3806
11.40 % 2008	5.00	100.09	11.3806
11.40 % 2008	5.00	100.07	11.3845
11.40 % 2008	5.00	100.05	11.3884
11.40 % 2008	5.00	100.015	11.3952
11.40 % 2008	10.00	99.99	11.4000
11.40 % 2008	5.00	100.00	11.3981
11.40 % 2008	10.00	100.09	11.3806
11.40 % 2008	5.00	100.11	11.3767
11.40 % 2008	2.00	100.05	11.3884
11.40 % 2008	5.00	100.03	11.3923
11.40 % 2008	5.00	100.03	11.3923
11.40 % 2008	5.00	100.03	11.3923
11.40 % 2008	10.00	100.07	11.3845
11.40 % 2008	5.00	100.03	11.3923
11.40 % 2008	5.00	100.00	11.3981
11.40 % 2008	5.00	100.05	11.3884
11.40 % 2008	5.00	100.07	11.3845
11.40 % 2008	5.00	100.00	11.3981
11.40 % 2008	2.00	100.19	11.3612
11.40 % 2008	5.00	100.03	11.3923
11.40 % 2008	5.00	100.09	11.3806
11.40 % 2008	3.00	100.21	11.3574
11.40 % 2008	2.00	100.05	11.3884
11.40 % 2008	5.00	100.05	11.3884
11.40 % 2008	10.00	100.00	11.3981
11.40 % 2008	5.00	100.00	11.3981
11.40 % 2008	5.00	100.01	11.3962
11.40 % 2008	5.00	99.96	11.4059
11.40 % 2008	5.00	100.00	11.3981
11.40 % 2008	10.00	100.00	11.3981
11.40 % 2008	5.00	100.00	11.3981
11.40 % 2008	10.00	100.02	11.3942
11.40 % 2008	5.00	100.015	11.3952
11.40 % 2008	5.00	100.00	11.3981
11.99 % 2009	10.00	102.75	11.4737
11.99 % 2009	5.00	102.65	11.4920
11.99 % 2009	5.00	102.56	11.5085
11.50 % 2009	2.00	100.35	11.4287
7.50 % 2010	4.00	79.37	11.0187

11.50 %	2010	14.00	100.09	11.4775
8.75 %	2010	1.00	86.50	10.9711
12.32 %	2011	0.20	105.11	11.4603
12.32 %	2011	3.00	107.95	11.0109
11.50 %	2011	4.90	99.84	11.5218
Contract Date : September 14, 2000				
11.40 %	2000	15.00	100.00	11.1070
11.40 %	2000	10.00	100.005	10.9867
11.40 %	2000	10.00	100.005	10.9867
11.00 %	2002	5.00	100.45	10.6758
11.10 %	2003	10.00	100.75	10.7501
12.50 %	2004	5.00	104.94	10.7759
12.50 %	2004	5.00	104.94	10.7759
12.50 %	2004	5.00	104.96	10.7691
12.50 %	2004	5.00	104.92	10.7826
12.50 %	2004	25.00	104.91	10.7860
12.50 %	2004	5.00	104.93	10.7793
12.50 %	2004	5.00	104.95	10.7725
12.50 %	2004	10.00	104.935	10.7776
12.50 %	2004	5.00	104.98	10.7624
12.50 %	2004	5.00	105.00	10.7556
12.50 %	2004	10.00	105.00	10.7556
12.50 %	2004	5.00	105.00	10.7556
12.50 %	2004	5.00	105.00	10.7556
12.50 %	2004	10.00	105.00	10.7556
12.50 %	2004	5.00	104.95	10.7725
12.50 %	2004	5.00	104.93	10.7793
12.50 %	2004	5.00	104.92	10.7826
12.50 %	2004	5.00	104.95	10.7725
12.50 %	2004	5.00	104.98	10.7624
12.50 %	2004	5.00	104.93	10.7793
12.50 %	2004	5.00	104.95	10.7725
11.50 %	2004	5.00	101.98	10.8185
12.59 %	2004	5.00	105.06	10.9004
12.59 %	2004	5.00	105.12	10.8812
11.98 %	2004	5.00	103.485	10.8771
11.98 %	2004	5.00	103.48	10.8786
11.98 %	2004	10.00	103.47	10.8817
9.90 %	2005	5.00	96.205	10.9652
11.68 %	2006	5.00	102.12	11.1541
11.68 %	2006	5.00	102.10	11.1590
13.85 %	2006 (INSTA	0.15	111.65	11.0570
11.00 %	2006	5.00	99.65	11.0760
11.00 %	2006	5.00	99.61	11.0855
11.00 %	2006	5.00	99.63	11.0808
11.00 %	2006	10.00	99.63	11.0808
11.00 %	2006	10.00	99.61	11.0855
11.40 %	2008	0.50	100.05	11.3882
11.40 %	2008	1.00	100.05	11.3882
11.40 %	2008	5.00	99.96	11.4057
11.40 %	2008	5.00	99.95	11.4077
11.40 %	2008	5.00	99.93	11.4116
11.40 %	2008	5.00	99.95	11.4077
11.40 %	2008	5.00	99.965	11.4048
11.40 %	2008	5.00	99.96	11.4057
11.40 %	2008	5.00	100.00	11.3980
11.40 %	2008	5.00	99.97	11.4038
11.40 %	2008	5.00	99.93	11.4116
11.40 %	2008	1.00	99.99	11.3999
11.40 %	2008	5.00	99.95	11.4077
11.40 %	2008	5.00	99.99	11.3999
11.40 %	2008	5.00	99.965	11.4048
11.40 %	2008	5.00	99.94	11.4096
11.40 %	2008	5.00	99.99	11.3999
11.40 %	2008	5.00	99.97	11.4038
11.40 %	2008	10.00	99.92	11.4135
11.40 %	2008	5.00	100.00	11.3980
11.40 %	2008	10.00	100.00	11.3980
11.40 %	2008	5.00	99.95	11.4077
11.40 %	2008	5.00	99.96	11.4057
11.40 %	2008	5.00	99.955	11.4067
11.40 %	2008	5.00	99.965	11.4048
11.40 %	2008	5.00	99.95	11.4077
11.40 %	2008	10.00	99.95	11.4077
11.40 %	2008	0.50	100.03	11.3921
11.40 %	2008	0.50	100.15	11.3688

11.40 %	2008	5.00	100.02	11.3941
11.40 %	2008	5.00	99.965	11.4048
11.40 %	2008	5.00	100.00	11.3980
11.40 %	2008	5.00	99.94	11.4096
11.40 %	2008	5.00	100.02	11.3941
11.40 %	2008	5.00	100.00	11.3980
11.40 %	2008	5.00	100.02	11.3941
11.40 %	2008	5.00	100.02	11.3941
11.40 %	2008	5.00	99.98	11.4018
11.40 %	2008	5.00	99.98	11.4018
11.40 %	2008	5.00	99.95	11.4077
11.40 %	2008	5.00	100.00	11.3980
11.40 %	2008	5.00	99.99	11.3999
11.40 %	2008	10.00	99.96	11.4057
11.40 %	2008	5.00	99.99	11.3999
11.40 %	2008	5.00	99.96	11.4057
11.40 %	2008	5.00	99.955	11.4067
11.40 %	2008	5.00	100.00	11.3980
11.40 %	2008	5.00	99.965	11.4048
11.40 %	2008	5.00	99.97	11.4038
11.40 %	2008	5.00	99.94	11.4096
11.40 %	2008	5.00	100.00	11.3980
11.40 %	2008	5.00	99.95	11.4077
11.40 %	2008	5.00	99.95	11.4077
11.40 %	2008	5.00	99.95	11.4077
11.40 %	2008	5.00	100.02	11.3941
11.99 %	2009	5.00	102.72	11.4792
11.99 %	2009	5.00	102.72	11.4792
11.50 %	2011	0.50	100.00	11.4956
Total		974.75		

B. State Government Securities

Contract Date : September 13, 2000				
14.00% MAHARASHTRA S.D.L. 2005	0.09	110.60	11.0329	
Contract Date : September 14, 2000				
11.75% KERALA SDL 2010	10.00	100.00	11.7479	
Total	10.09			

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : September 14, 2000				
18/09/2000	1.00	99.8905	9.9754	
25/09/2000	12.50	99.6950	10.1236	
Total	13.50			
(ii) 91 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : September 14, 2000				
09/10/2000	3.00	99.2860	10.4706	
16/10/2000	8.00	99.0922	10.4208	
Total	11.00			
(iii) 182 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
NIL				
(iv) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : September 13, 2000				
21/09/2000	5.00	99.8009	9.0771	
15/06/2001	5.00	92.5971	10.5821	
Contract Date : September 14, 2000				
19/10/2000	5.00	99.0032	10.4711	
06/09/2001	30.00	90.4860	10.7205	
06/09/2001	25.00	90.4860	10.7205	
06/09/2001	1.00	90.5260	10.6707	
06/09/2001	25.00	90.4860	10.7205	
06/09/2001	10.00	90.4860	10.7205	
06/09/2001	25.00	90.4860	10.7205	
Total	131.00			

Nomenclature	Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 Nominal	Repo Rate (%pa)	Repo Period (Days)
(1)	(2)	(3)	(4)	(5)

II. REPO Transactions *
(Other than with RBI)

A. Government of India Dated Securities

11.99 %	2009	10.00	102.70	11.25	15
11.83 %	2014	5.00	101.90	11.50	15
11.83 %	2014	5.00	101.90	11.50	15
11.83 %	2014	5.00	101.90	11.50	15
11.83 %	2014	5.00	101.90	11.50	15
10.85 %	2001	25.00	100.25	10.20	1
10.85 %	2001	25.00	100.25	10.20	1
10.85 %	2001	25.00	100.25	10.20	1
10.85 %	2001	20.00	100.25	10.20	1
10.85 %	2001	90.00	100.25	10.05	1
11.75 %	2001	60.00	101.00	10.15	1
11.75 %	2001	40.00	101.00	10.10	1
11.75 %	2001	15.00	101.00	9.95	1
11.75 %	2001	51.00	101.00	9.60	1
12.00 %	2008	5.00	102.80	9.74	1
12.00 %	2008	5.00	102.80	9.74	1
12.00 %	2008	5.00	102.80	9.74	1
12.00 %	2008	5.00	102.80	9.74	1
12.00 %	2008	5.00	102.80	9.74	1
12.00 %	2008	5.00	102.80	9.74	1
12.00 %	2008	5.00	102.80	9.74	1
12.00 %	2008	5.00	102.80	9.74	1
12.00 %	2008	5.00	102.80	9.74	1
12.00 %	2008	5.00	102.80	9.74	1
12.00 %	2008	5.00	102.80	9.74	1
12.00 %	2008	5.00	102.80	9.74	1
12.00 %	2008	5.00	102.80	9.74	1
Total		441.00			

B. Treasury Bills

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

15/06/2001	45.00	92.5649	9.80	1
Total	45.00			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 14 September 2000

