

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 15 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			
12.70 % 2001	10.00	100.82	10.7765
12.70 % 2001	10.00	100.82	10.7765
13.85 % 2001	10.00	101.56	10.7401
11.00 % 2002	20.00	100.41	10.7029
11.40 % 2008	5.00	99.965	11.4049
Contract Date : September 14, 2000			
11.40 % 2000	3.00	99.985	11.4685
11.40 % 2000	15.00	100.00	11.1070
12.70 % 2001	15.00	100.82	10.7634
13.85 % 2001	5.00	101.56	10.7263
11.15 % 2002	10.00	100.83	10.6649
11.15 % 2002	5.00	100.83	10.6649
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11.15 % 2002	20.00	100.83	10.6649
11.15 % 2002	5.00	100.83	10.6649
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11.15 % 2002	10.00	100.83	10.6649
11.55 % 2002(I)	5.00	101.54	10.7177
11.10 % 2003	5.00	100.75	10.7501
12.50 % 2004	5.00	104.955	10.7708
12.50 % 2004	5.00	104.96	10.7691
12.50 % 2004	0.00455	99.20	12.7856
12.50 % 2004	5.00	104.93	10.7793
11.98 % 2004	5.00	103.47	10.8817
14.00 % 2005	0.006	104.25	12.7608
11.68 % 2006	5.00	102.085	11.1626
11.68 % 2006	5.00	102.10	11.1590
13.85 % 2006 (INSTA	0.002	104.40	12.7380
11.00 % 2006	5.00	99.64	11.0784
11.00 % 2006	5.00	99.64	11.0784
13.05 % 2007	0.0045	101.10	12.7906
11.40 % 2008	1.00	100.05	11.3882
11.40 % 2008	0.20	100.22	11.3553
11.40 % 2008	5.00	99.94	11.4096
11.40 % 2008	5.00	99.95	11.4077
11.40 % 2008	5.00	99.97	11.4038
11.40 % 2008	5.00	99.97	11.4038
11.40 % 2008	1.00	100.00	11.3980
11.40 % 2008	5.00	99.945	11.4087
11.40 % 2008	5.00	99.95	11.4077

11.40 %	2008	5.00	99.95	11.4077
11.40 %	2008	0.50	100.03	11.3921
11.40 %	2008	5.00	99.94	11.4096
11.40 %	2008	2.00	100.15	11.3688
11.40 %	2008	5.00	99.94	11.4096
11.40 %	2008	1.00	100.10	11.3785
11.40 %	2008	5.00	99.945	11.4087
11.40 %	2008	5.00	99.955	11.4067
11.50 %	2009	2.00	100.75	11.3552
7.50 %	2010	4.00	79.42	11.0095
11.50 %	2010	0.10	100.30	11.4412
8.75 %	2010	1.00	86.55	10.9624
11.50 %	2011	0.50	100.05	11.4874
11.03 %	2012	0.50	98.75	11.2183
11.50 %	2015	1.00	100.08	11.4832
11.50 %	2015	0.50	100.40	11.4378
12.60 %	2018	0.30	107.40	11.6088
Contract Date : September 15, 2000				
11.40 %	2000	5.00	100.00	11.1054
11.40 %	2000	4.00	100.00	11.1054
11.40 %	2000	1.30	100.00	11.1054
11.40 %	2000	5.00	100.00	11.1054
11.40 %	2000	1.00	99.995	11.2343
12.70 %	2001	10.00	100.82	10.7501
13.85 %	2001	3.00	101.75	10.3395
12.08 %	2001	0.20	98.00	16.0233
5.75 %	2001	11.29403	96.20	10.8460
11.00 %	2002	5.00	100.375	10.7259
13.40 %	2002	20.00	103.98	10.8182
11.15 %	2002	5.00	100.79	10.6869
11.10 %	2003	5.00	100.65	10.7956
11.10 %	2003	5.00	100.65	10.7956
12.50 %	2004	5.00	104.82	10.8157
12.50 %	2004	5.00	104.82	10.8157
12.50 %	2004	5.00	104.84	10.8089
12.50 %	2004	5.00	104.81	10.8191
12.50 %	2004	5.00	104.76	10.8360
12.50 %	2004	5.00	104.80	10.8224
12.50 %	2004	5.00	104.81	10.8191
12.50 %	2004	5.00	104.77	10.8326
12.50 %	2004	5.00	104.77	10.8326
12.50 %	2004	5.00	104.86	10.8021
12.50 %	2004	5.00	104.80	10.8224
12.50 %	2004	5.00	104.75	10.8394
12.50 %	2004	10.00	104.80	10.8224
12.50 %	2004	5.00	104.81	10.8191
12.50 %	2004	5.00	104.81	10.8191
12.50 %	2004	5.00	104.80	10.8224
11.98 %	2004	5.00	103.34	10.9211
11.19 %	2005	10.00	100.62	11.0171
11.68 %	2006	5.00	101.95	11.1953
11.00 %	2006	10.00	99.55	11.0996
11.00 %	2006	5.00	99.55	11.0996
11.40 %	2008	0.28	100.30	11.3396
11.40 %	2008	1.00	99.88	11.4212
11.40 %	2008	0.25	99.85	11.4270
11.40 %	2008	5.00	99.80	11.4367

11.40 %	2008	5.00	99.835	11.4299
11.40 %	2008	5.00	99.80	11.4367
11.40 %	2008	5.00	99.85	11.4270
11.40 %	2008	5.00	99.86	11.4251
11.40 %	2008	5.00	99.86	11.4251
11.40 %	2008	10.00	99.86	11.4251
11.40 %	2008	10.00	99.86	11.4251
11.40 %	2008	10.00	99.80	11.4367
11.40 %	2008	5.00	99.80	11.4367
11.40 %	2008	10.00	99.85	11.4270
11.40 %	2008	5.00	99.84	11.4289
11.40 %	2008	5.00	99.78	11.4406
11.40 %	2008	5.00	99.84	11.4289
11.40 %	2008	5.00	99.835	11.4299
11.40 %	2008	5.00	99.84	11.4289
11.40 %	2008	5.00	99.85	11.4270
11.40 %	2008	5.00	99.845	11.4280
11.40 %	2008	10.00	99.81	11.4348
11.40 %	2008	5.00	99.86	11.4251
11.40 %	2008	5.00	99.85	11.4270
11.40 %	2008	5.00	99.865	11.4241
11.40 %	2008	5.00	99.855	11.4260
11.40 %	2008	5.00	99.83	11.4309
11.40 %	2008	5.00	99.85	11.4270
11.40 %	2008	5.00	99.85	11.4270
11.40 %	2008	5.00	99.85	11.4270
11.40 %	2008	5.00	99.85	11.4270
11.40 %	2008	5.00	99.87	11.4231
11.40 %	2008	5.00	99.83	11.4309
11.40 %	2008	5.00	99.84	11.4289
11.40 %	2008	5.00	99.81	11.4348
11.40 %	2008	5.00	99.86	11.4251
11.40 %	2008	5.00	99.86	11.4251
11.40 %	2008	5.00	99.88	11.4212
11.40 %	2008	5.00	99.88	11.4212
11.40 %	2008	5.00	99.83	11.4309
11.40 %	2008	5.00	99.83	11.4309
11.40 %	2008	5.00	99.85	11.4270
11.40 %	2008	5.00	99.85	11.4270
11.40 %	2008	10.00	99.78	11.4406
11.40 %	2008	5.00	99.83	11.4309
11.40 %	2008	5.00	99.85	11.4270
11.40 %	2008	5.00	99.84	11.4289
11.40 %	2008	5.00	99.85	11.4270
11.40 %	2008	5.00	99.81	11.4348
11.40 %	2008	5.00	99.83	11.4309
11.40 %	2008	5.00	99.86	11.4251
11.40 %	2008	5.00	99.81	11.4348
11.40 %	2008	5.00	99.85	11.4270
11.40 %	2008	5.00	99.78	11.4406
11.40 %	2008	5.00	99.79	11.4387
11.40 %	2008	3.00	99.82	11.4328
11.40 %	2008	10.00	99.865	11.4241
11.40 %	2008	10.00	99.77	11.4426
Total		793.94108		

B. State Government Securities

Contract Date : September 14, 2000			
13.50% GUJARAT SDL 2003	0.0015	101.05	13.0007
12.50% MAHARASHTRA SDL 2004	0.0033	99.10	12.8067
12.50% KERALA SDL 2004	0.002	99.10	12.8067
14.00% MAHARASHTRA S.D.L. 2005	0.0016	104.00	12.8237
14.00% KARNATAKA S.D.L. 2005	0.0004	104.00	12.8237
12.30% KERALA STATE DEVELOPMENT			
LOAN 2007	0.0051	97.10	12.9341
11.80% A.P.SDL 2010	0.09	100.40	11.7261
Contract Date : September 15, 2000			
11.70% MAHARASHTRA SDL 2010	1.00	100.15	11.6695
11.75% KERALA SDL 2010	8.00	100.00	11.7478
Total	9.1039		

C. Treasury Bills

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

Contract Date : September 14, 2000			
25/09/2000	5.00	99.7295	8.9754
Contract Date : September 15, 2000			
18/09/2000	1.18	99.9220	9.4714
18/09/2000	2.50	99.9166	10.1276
25/09/2000	0.96	99.7336	9.7229
25/09/2000	0.15	99.7336	9.7229
25/09/2000	0.20	99.7336	9.7229
25/09/2000	0.07	99.7336	9.7229
25/09/2000	0.23	99.7336	9.7229
25/09/2000	0.14	99.7336	9.7229
25/09/2000	0.03	99.7336	9.7229
25/09/2000	0.16	99.7336	9.7229
25/09/2000	1.06	99.7336	9.7229
25/09/2000	0.65	99.7268	9.9717
25/09/2000	12.50	99.7132	10.4695
Total	24.83		

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

Contract Date : September 15, 2000			
25/09/2000	5.00	99.7132	10.4695
02/10/2000	10.00	99.5703	9.2403
30/10/2000	1.00	98.7461	10.2715
Total	16.00		

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

NIL

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

Contract Date : September 14, 2000			
18/05/2001	9.00	93.2407	10.7266
31/05/2001	6.00	92.9075	10.7288
23/08/2001	5.00	90.8414	10.6992
23/08/2001	20.00	90.8414	10.6992
06/09/2001	10.00	90.5021	10.7005
06/09/2001	10.00	90.5021	10.7005
Contract Date : September 15, 2000			
18/05/2001	22.9425	93.2991	10.6707
15/06/2001	10.00	92.5259	10.7705

15/06/2001	5.00	92.5387	10.7505
28/06/2001	20.00	92.1978	10.7704
28/06/2001	10.00	92.2111	10.7505
06/09/2001	10.00	90.4861	10.7505
06/09/2001	20.00	90.4701	10.7705
06/09/2001	25.00	90.4542	10.7903
06/09/2001	10.00	90.4542	10.7903
06/09/2001	15.00	90.4542	10.7903
06/09/2001	0.70	90.5101	10.7205
Total	208.6425		

II. REPO Transactions *
(Other than with RBI)

Nomenclature (1)	Amount (Face Value) (in Rs.Crore) (2)	Price * Per Rs.100 Nominal (3)	Repo Rate (%pa) (4)	Repo Period (Days) (5)
A. Government of India Dated Securities				
9.90 % 2005	5.00	96.20	11.00	15
9.90 % 2005	5.00	96.20	11.00	15
9.90 % 2005	5.00	96.20	11.00	15
9.90 % 2005	5.00	96.20	11.00	15
9.90 % 2005	5.00	96.20	11.00	15
11.40 % 2000	15.00	100.00	10.00	3
11.55 % 2001	95.00	100.65	10.00	3
10.85 % 2001	25.00	100.10	10.10	3
10.85 % 2001	95.00	100.15	10.00	3
10.85 % 2001	25.00	100.10	10.10	3
10.85 % 2001	20.00	100.10	10.10	3
11.75 % 2001	40.00	100.95	10.00	3
12.00 % 2008	25.00	102.50	11.10	12
12.00 % 2008	25.00	102.50	11.10	13
11.83 % 2014	3.10	102.00	9.75	4
Total	393.10			
B. Treasury Bills				
(i) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
22/02/2001	18.00	95.5197	10.00	1
22/02/2001	20.00	95.5197	10.00	1
19/04/2001	21.00	94.0189	10.00	1
Total	59.00			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 15 September 2000