

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 18 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 15, 2000			
11.75 % 2006	5.00	102.00	11.2524
7.50 % 2010	2.00	79.47	11.0003
Contract Date : September 16, 2000			
11.75 % 2001	5.00	100.72	10.9065
11.75 % 2001	5.00	100.72	10.9065
12.69 % 2002	5.00	102.65	10.8685
11.00 % 2002	0.50	100.57	10.5946
11.15 % 2002	10.00	100.40	10.9111
11.15 % 2002	10.00	100.57	10.8128
12.50 % 2004	5.00	104.50	10.9235
12.50 % 2004	10.00	104.46	10.9371
12.50 % 2004	5.00	104.66	10.8692
12.50 % 2004	5.00	104.45	10.9405
12.50 % 2004	10.00	104.60	10.8895
12.50 % 2004	5.00	104.45	10.9405
12.50 % 2004	5.00	104.55	10.9065
12.50 % 2004	10.00	104.58	10.8963
12.50 % 2004	5.00	104.62	10.8827
11.98 % 2004	10.00	102.95	11.0415
9.90 % 2005	5.00	96.01	11.0230
9.90 % 2005	5.00	96.00	11.0259
11.75 % 2006	5.00	101.75	11.3132
11.00 % 2006	1.00	99.60	11.0877
11.00 % 2006	10.00	99.38	11.1399
11.00 % 2006	0.10	99.80	11.0404
11.00 % 2006	5.00	99.35	11.1470
12.00 % 2008	5.00	101.75	11.6411
11.40 % 2008	5.00	100.00	11.3977
11.40 % 2008	5.00	100.20	11.3588
11.40 % 2008	10.00	99.52	11.4913
11.40 % 2008	5.00	99.65	11.4659
11.40 % 2008	5.00	99.615	11.4727
11.40 % 2008	5.00	99.60	11.4756
11.40 % 2008	5.00	99.59	11.4776
11.40 % 2008	5.00	99.58	11.4796
11.40 % 2008	5.00	99.515	11.4923
11.40 % 2008	5.00	99.58	11.4796
11.40 % 2008	5.00	99.60	11.4756
11.40 % 2008	0.50	99.90	11.4171
11.40 % 2008	5.00	99.58	11.4796

11.40 %	2008	10.00	99.55	11.4854
11.40 %	2008	5.00	99.55	11.4854
7.50 %	2010	1.00	79.47	11.0010
11.50 %	2010	10.00	99.90	11.5104
12.32 %	2011	0.375	105.00	11.4775
12.32 %	2011	0.60	104.98	11.4807
10.95 %	2011	1.50	98.30	11.2209
11.50 %	2011	5.00	99.99	11.4970
Contract Date : September 18, 2000				
11.40 %	2000	2.00	100.03	10.1190
11.40 %	2000	5.00	99.997	11.1820
11.40 %	2000	1.00	100.00	11.1000
11.40 %	2000	6.00	99.992	11.3627
11.55 %	2001	0.14	100.50	10.8215
11.75 %	2001	3.15	100.825	10.7803
11.00 %	2002	5.00	100.22	10.8301
11.00 %	2002	5.00	100.23	10.8233
11.00 %	2002	5.00	100.20	10.8436
11.00 %	2002	5.00	100.23	10.8233
11.00 %	2002	5.00	100.20	10.8436
11.15 %	2002	5.00	100.43	10.8923
11.15 %	2002	5.00	100.52	10.8401
11.15 %	2002	5.00	100.55	10.8228
11.15 %	2002	10.00	100.47	10.8691
11.15 %	2002	10.00	100.43	10.8923
11.15 %	2002	5.00	100.54	10.8286
11.15 %	2002	10.00	100.47	10.8691
11.15 %	2002	5.00	100.52	10.8401
11.15 %	2002	5.00	100.46	10.8749
11.15 %	2002	5.00	100.50	10.8517
11.15 %	2002	10.00	100.47	10.8691
11.15 %	2002	5.00	100.47	10.8691
11.15 %	2002	5.00	100.50	10.8517
11.15 %	2002	10.00	100.57	10.8112
11.15 %	2002	5.00	100.47	10.8691
11.15 %	2002	5.00	100.51	10.8459
12.50 %	2004	5.00	104.35	10.9732
12.50 %	2004	5.00	104.37	10.9664
12.50 %	2004	10.00	104.38	10.9630
12.50 %	2004	15.00	104.35	10.9732
12.50 %	2004	5.00	104.36	10.9698
12.50 %	2004	5.00	104.37	10.9664
12.50 %	2004	5.00	104.45	10.9391
12.50 %	2004	5.00	104.52	10.9153
12.50 %	2004	5.00	104.60	10.8881
12.50 %	2004	10.00	104.58	10.8949
12.50 %	2004	5.00	104.52	10.9153
12.50 %	2004	5.00	104.49	10.9255
12.50 %	2004	10.00	104.47	10.9323
12.50 %	2004	5.00	104.485	10.9272
12.50 %	2004	5.00	104.35	10.9732
12.50 %	2004	5.00	104.57	10.8983
11.98 %	2004	2.00	103.00	11.0244
11.98 %	2004	10.00	102.95	11.0400
11.98 %	2004	8.00	102.90	11.0556
11.68 %	2006	5.00	101.61	11.2782
11.75 %	2006	10.00	101.70	11.3253

11.75 %	2006	10.00	101.625	11.3436
11.75 %	2006	10.00	101.76	11.3107
11.00 %	2006	5.00	99.35	11.1469
11.00 %	2006	5.00	99.40	11.1351
11.00 %	2006	5.00	99.40	11.1351
11.40 %	2008	0.25	99.50	11.4950
11.40 %	2008	1.50	99.50	11.4950
11.40 %	2008	10.00	99.50	11.4950
11.40 %	2008	5.00	99.35	11.5244
11.40 %	2008	5.00	99.36	11.5224
11.40 %	2008	5.00	99.36	11.5224
11.40 %	2008	5.00	99.35	11.5244
11.40 %	2008	5.00	99.50	11.4950
11.40 %	2008	5.00	99.52	11.4910
11.40 %	2008	5.00	99.58	11.4793
11.40 %	2008	5.00	99.51	11.4930
11.40 %	2008	5.00	99.50	11.4950
11.40 %	2008	10.00	99.55	11.4852
11.40 %	2008	5.00	99.57	11.4813
11.40 %	2008	5.00	99.49	11.4969
11.40 %	2008	5.00	99.50	11.4950
11.40 %	2008	5.00	99.50	11.4950
11.40 %	2008	5.00	99.50	11.4950
11.40 %	2008	5.00	99.40	11.5146
11.40 %	2008	5.00	99.50	11.4950
11.40 %	2008	10.00	99.50	11.4950
11.40 %	2008	10.00	99.51	11.4930
11.40 %	2008	5.00	99.50	11.4950
11.50 %	2010	5.00	99.85	11.5191
11.50 %	2010	5.00	99.83	11.5226
11.50 %	2010	5.00	99.83	11.5226
11.83 %	2014	5.00	102.04	11.5292
12.60 %	2018	2.00	107.15	11.6402
Total		718.615		

B. State Government Securities

Contract Date : September 16, 2000

11.80% A.P.SDL 2010	1.00	100.10	11.7779
Total	1.00		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : September 15, 2000

25/09/2000	36.665	99.7990	7.3311
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Contract Date : September 16, 2000

25/09/2000	5.00	99.8363	6.6316
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Contract Date : September 18, 2000

25/09/2000	15.50	99.8143	9.6744
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Total	57.165		
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(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

NIL

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

NIL

(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : September 16, 2000				
28/06/2001	10.00	92.2073	10.7939	
Contract Date : September 18, 2000				
19/10/2000	10.00	99.1144	10.4916	
25/01/2001	10.00	96.3070	10.8201	
08/02/2001	25.00	95.9225	10.8203	
09/08/2001	5.00	91.1162	10.9200	
09/08/2001	20.00	91.1162	10.9200	
09/08/2001	10.00	91.1531	10.8702	
09/08/2001	5.00	91.1531	10.8702	
06/09/2001	5.00	90.4636	10.8702	
Total	100.00			

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	10.00	100.10	11.20	18
11.75 % 2001	10.00	100.90	11.05	18
11.40 % 2000	15.00	100.00	9.80	1
10.85 % 2001	95.00	100.00	9.95	1
11.75 % 2001	25.00	100.80	10.00	1
11.75 % 2001	25.00	100.80	10.00	1
11.75 % 2001	25.00	100.80	10.00	1
11.75 % 2001	20.00	100.80	10.00	1
11.15 % 2002	40.00	100.55	10.00	11
Total	265.00			
B. Treasury Bills				
(i) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
31/05/2001	26.00	92.9238	8.40	1
31/05/2001	27.00	92.9238	8.40	1
Total	53.00			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 18 September 2000