

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 20 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 14, 2000			
11.15 % 2002	20.00	100.84	10.6591
Contract Date : September 18, 2000			
11.40 % 2008	5.00	99.23	11.5479
11.83 % 2014	0.05	102.05	11.5278
Contract Date : September 19, 2000			
11.40 % 2000	5.00	99.995	11.2789
11.40 % 2000	5.00	99.995	11.2789
12.08 % 2001	0.01	100.23	11.6017
10.85 % 2001	10.00	99.80	11.0634
11.15 % 2002	15.00	100.22	11.0138
11.15 % 2002	5.00	100.14	11.0604
11.10 % 2003	0.70	100.40	10.9100
11.98 % 2004	5.00	102.38	11.2177
11.98 % 2004	5.00	102.38	11.2177
14.00 % 2005	0.10	110.60	11.0450
8.25 % 2005	0.50	89.90	10.8956
11.68 % 2006	9.882	100.91	11.4500
11.68 % 2006	5.00	101.00	11.4278
11.68 % 2006	5.00	101.00	11.4278
13.05 % 2007	0.20	107.60	11.3743
12.00 % 2008	5.00	102.65	11.4631
11.40 % 2008	1.00	99.50	11.4948
11.40 % 2008	5.00	99.10	11.5734
11.40 % 2008	0.19	99.30	11.5341
11.40 % 2008	5.00	99.08	11.5773
11.40 % 2008	5.00	99.085	11.5763
11.40 % 2008	5.00	99.04	11.5852
11.40 % 2008	5.00	99.10	11.5734
11.40 % 2008	5.00	99.10	11.5734
11.40 % 2008	5.00	99.10	11.5734
11.40 % 2008	5.00	99.04	11.5852
11.40 % 2008	5.00	99.11	11.5714
11.40 % 2008	5.00	99.04	11.5852
11.40 % 2008	5.00	99.02	11.5892
11.40 % 2008	5.00	99.13	11.5675
11.40 % 2008	5.00	99.10	11.5734
11.40 % 2008	5.00	99.02	11.5892
11.40 % 2008	0.50	99.55	11.4851
11.40 % 2008	2.00	99.60	11.4753

11.40 %	2008	0.72	99.40	11.5144
11.40 %	2008	0.21	99.20	11.5537
11.40 %	2008	5.00	99.03	11.5872
11.40 %	2008	5.00	99.01	11.5911
11.40 %	2008	0.50	99.80	11.4362
11.40 %	2008	1.00	99.90	11.4167
11.40 %	2008	5.50	99.25	11.5439
11.40 %	2008	5.00	99.01	11.5911
11.40 %	2008	0.70	99.25	11.5439
7.50 %	2010	2.00	80.17	10.8647
11.50 %	2010	1.00	99.85	11.5191
11.50 %	2010	5.00	100.00	11.4931
11.50 %	2010	0.25	100.06	11.4827
12.25 %	2010	0.001	104.70	11.4325
12.32 %	2011	0.10	105.10	11.4608
10.25 %	2012	0.60	95.50	10.9359
12.40 %	2013	5.00	106.25	11.4579
10.50 %	2014	2.00	95.10	11.1953
10.79 %	2015	10.00	100.00	10.7857
12.60 %	2018	0.15	107.15	11.6402
12.60 %	2018	0.35	107.15	11.6402
Contract Date : September 20, 2000				
11.40 %	2000	0.27	100.05	9.1040
11.75 %	2001	5.00	100.71	10.9056
11.75 %	2001	10.00	100.65	10.9746
11.00 %	2002	5.00	100.01	10.9728
11.00 %	2002	5.00	100.04	10.9523
11.15 %	2002	5.00	100.27	10.9841
11.15 %	2002	5.00	100.28	10.9782
11.15 %	2002	5.00	100.27	10.9841
11.15 %	2002	10.00	100.32	10.9549
11.15 %	2002	5.00	100.25	10.9957
11.15 %	2002	5.00	100.30	10.9666
11.10 %	2003	5.00	100.20	11.0019
11.10 %	2003	5.00	100.15	11.0249
11.98 %	2004	10.00	102.65	11.1323
11.98 %	2004	5.00	102.63	11.1386
11.98 %	2004	5.00	102.70	11.1166
11.98 %	2004	5.00	102.62	11.1417
11.98 %	2004	5.00	102.645	11.1338
11.98 %	2004	5.00	102.60	11.1480
11.98 %	2004	5.00	102.65	11.1323
11.98 %	2004	5.00	102.59	11.1511
9.90 %	2005	10.00	95.45	11.1890
10.20 %	2005	10.00	96.35	11.1928
11.19 %	2005	5.00	99.85	11.2238
12.00 %	2008	5.00	102.11	11.5697
12.00 %	2008	5.00	102.10	11.5716
12.00 %	2008	5.00	102.10	11.5716
12.00 %	2008	15.00	102.10	11.5716
11.40 %	2008	5.00	99.80	11.4361
11.40 %	2008	1.00	99.25	11.5438
11.40 %	2008	1.00	99.25	11.5438
11.40 %	2008	0.25	99.25	11.5438
11.40 %	2008	1.50	99.25	11.5438

11.40 %	2008	5.00	99.25	11.5438
11.40 %	2008	5.00	99.21	11.5516
11.40 %	2008	5.00	99.32	11.5300
11.40 %	2008	5.00	99.27	11.5399
11.40 %	2008	5.00	99.30	11.5340
11.40 %	2008	5.00	99.30	11.5340
11.40 %	2008	5.00	99.25	11.5438
11.40 %	2008	5.00	99.15	11.5634
11.40 %	2008	5.00	99.25	11.5438
11.40 %	2008	5.00	99.32	11.5300
11.40 %	2008	5.00	99.32	11.5300
11.40 %	2008	5.00	99.30	11.5340
11.40 %	2008	5.00	99.30	11.5340
11.40 %	2008	5.00	99.25	11.5438
11.40 %	2008	5.00	99.30	11.5340
11.40 %	2008	5.00	99.30	11.5340
11.40 %	2008	5.00	99.25	11.5438
11.99 %	2009	5.00	102.00	11.6120
Total		494.233		

B. State Government Securities

NIL

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : September 20, 2000

25/09/2000	2.1675	99.8673	9.6734
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Total	2.1675		
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(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : September 20, 2000

09/10/2000	5.75	99.4590	10.4208
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11/12/2000	7.57	97.6955	10.4710
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Total	13.32		
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(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : September 19, 2000

28/09/2000	5.00	99.7649	9.5309
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Total	5.00		
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(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : September 19, 2000

05/04/2001	10.00	94.3237	11.0632
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03/05/2001	10.00	93.5418	11.1198
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03/05/2001	10.00	93.5418	11.1198
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09/08/2001	0.11	91.3133	10.6875
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09/08/2001	0.08	91.3133	10.6875
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23/08/2001	10.00	90.6738	11.0766
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23/08/2001	10.00	90.6662	11.0866
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23/08/2001	5.00	90.6814	11.0667
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23/08/2001	10.00	90.6738	11.0766
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Contract Date : September 20, 2000

21/09/2000	1.00	99.9740	9.4665
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27/12/2000	2.00	97.2581	10.4713
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03/05/2001	5.00	93.5418	11.1693
18/05/2001	1.00	93.0268	11.3688
23/08/2001	5.00	90.7726	10.9798
23/08/2001	5.00	90.7422	11.0197
23/08/2001	5.00	90.7802	10.9699
23/08/2001	5.00	90.7650	10.9898
06/09/2001	1.00	90.4653	10.9300
Total	95.19		

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

11.75 % 2001	10.00	100.65	11.25	15
10.85 % 2001	95.00	100.00	10.00	1
10.85 % 2001	95.00	100.00	10.00	1
10.85 % 2001	100.00	99.92	9.85	5
12.69 % 2002	50.00	102.35	11.30	9
11.15 % 2002	100.00	100.30	9.85	5
11.90 % 2007	25.00	101.80	11.10	5
11.90 % 2007	25.00	101.80	11.10	5
Total	500.00			

B. Treasury Bills

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

NIL

(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)

15/06/2001	80.00	92.5269	9.80	1
Total	80.00			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 20 September 2000

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