

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 21 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 20, 2000			
11.40 % 2000	10.00	100.00	11.0969
11.40 % 2000	7.00	100.00	11.0969
11.75 % 2001	5.00	100.69	10.9286
11.75 % 2001	5.00	100.71	10.9056
11.75 % 2001	5.00	100.71	10.9056
11.75 % 2001	5.00	100.71	10.9056
12.69 % 2002	5.00	102.65	10.8585
11.15 % 2002	5.00	100.34	10.9433
11.15 % 2002	5.00	100.32	10.9549
11.15 % 2002	5.00	100.34	10.9433
11.15 % 2002	5.00	100.32	10.9549
11.15 % 2002	5.00	100.32	10.9549
11.15 % 2002	10.00	100.32	10.9549
11.15 % 2002	5.00	100.32	10.9549
11.15 % 2002	5.00	100.38	10.9200
11.15 % 2002	5.00	100.35	10.9375
11.15 % 2002	5.00	100.36	10.9316
11.15 % 2002	5.00	100.30	10.9666
11.15 % 2002	5.00	100.30	10.9666
11.15 % 2002	5.00	100.35	10.9375
11.15 % 2002	5.00	100.32	10.9549
11.15 % 2002	10.00	100.32	10.9549
11.15 % 2002	5.00	100.32	10.9549
11.15 % 2002	5.00	100.25	10.9957
11.10 % 2003	5.00	100.32	10.9468
11.10 % 2003	5.00	100.32	10.9468
11.10 % 2003	5.00	100.25	10.9790
11.98 % 2004	10.00	102.68	11.1229
11.98 % 2004	5.00	102.70	11.1166
11.98 % 2004	5.00	102.70	11.1166
11.98 % 2004	5.00	102.66	11.1291
9.90 % 2005	5.00	95.45	11.1890
11.50 % 2007	5.00	100.10	11.4763
11.40 % 2008	0.05	99.80	11.4361
11.40 % 2008	1.00	99.35	11.5241
11.40 % 2008	5.00	99.30	11.5340
11.40 % 2008	5.00	99.58	11.4791
11.40 % 2008	0.50	99.24	11.5457

11.40 %	2008	0.75	99.35	11.5241
11.40 %	2008	2.00	99.60	11.4752
11.40 %	2008	3.00	99.23	11.5477
11.40 %	2008	0.65	99.26	11.5418
11.40 %	2008	0.25	99.40	11.5143
11.40 %	2008	0.25	99.35	11.5241
11.40 %	2008	5.00	99.30	11.5340
11.40 %	2008	5.00	99.18	11.5575
11.40 %	2008	5.00	99.35	11.5241
11.40 %	2008	5.00	99.35	11.5241
11.40 %	2008	5.00	99.32	11.5300
11.40 %	2008	5.00	99.35	11.5241
11.40 %	2008	5.00	99.265	11.5408
11.40 %	2008	5.00	99.40	11.5143
11.99 %	2009	10.00	102.10	11.5935
11.99 %	2009	5.00	102.10	11.5935
11.50 %	2010	1.00	99.85	11.5191
11.50 %	2010	0.10	100.00	11.4931
12.40 %	2013	5.00	105.00	11.6387
12.40 %	2013	1.00	105.25	11.6022
10.79 %	2015	3.00	97.13	11.1881
10.79 %	2015	7.00	97.15	11.1853
10.70 %	2020	0.37	93.00	11.6099
10.70 %	2020	1.63	93.70	11.5136
Contract Date : September 21, 2000				
11.40 %	2000	0.47	100.037	9.4130
11.40 %	2000	5.00	100.01	10.6450
11.40 %	2000	2.00	100.00	11.0950
13.75 %	2001	0.50	101.80	10.8584
11.75 %	2001	5.00	100.72	10.8909
11.75 %	2001	5.00	100.85	10.7411
11.00 %	2002	5.00	100.30	10.7756
11.00 %	2002	5.00	100.25	10.8096
11.00 %	2002	5.00	100.25	10.8096
11.00 %	2002	5.00	100.28	10.7892
11.00 %	2002	5.00	100.28	10.7892
11.15 %	2002	5.00	100.65	10.7623
11.15 %	2002	5.00	100.33	10.9485
11.15 %	2002	5.00	100.62	10.7797
11.15 %	2002	5.00	100.60	10.7913
11.15 %	2002	5.00	100.40	10.9077
11.15 %	2002	5.00	100.60	10.7913
11.15 %	2002	5.00	100.60	10.7913
11.15 %	2002	5.00	100.63	10.7739
11.15 %	2002	5.00	100.40	10.9077
11.15 %	2002	5.00	100.33	10.9485
11.15 %	2002	5.00	100.59	10.7971
11.15 %	2002	5.00	100.55	10.8204
11.15 %	2002	5.00	100.55	10.8204
11.15 %	2002	5.00	100.46	10.8727
11.15 %	2002	5.00	100.54	10.8262
11.15 %	2002	10.00	100.60	10.7913
11.15 %	2002	5.00	100.33	10.9485
11.15 %	2002	5.00	100.63	10.7739
11.15 %	2002	5.00	100.43	10.8902

11.15 %	2002	5.00	100.55	10.8204
11.15 %	2002	5.00	100.60	10.7913
11.15 %	2002	5.00	100.59	10.7971
11.15 %	2002	10.00	100.60	10.7913
11.10 %	2003	5.00	100.30	10.9562
11.98 %	2004	5.00	103.10	10.9909
11.98 %	2004	5.00	103.10	10.9909
11.98 %	2004	5.00	102.95	11.0377
11.98 %	2004	5.00	103.00	11.0221
11.98 %	2004	5.00	103.13	10.9815
11.98 %	2004	5.00	102.95	11.0377
9.90 %	2005	10.00	95.45	11.1898
9.90 %	2005	5.00	95.74	11.1050
9.90 %	2005	0.69	95.73	11.1079
9.90 %	2005	5.00	95.73	11.1079
11.19 %	2005	5.00	100.40	11.0750
11.19 %	2005	5.00	100.45	11.0616
11.68 %	2006	10.00	101.85	11.2196
11.68 %	2006	5.00	102.00	11.1831
11.68 %	2006	5.00	101.86	11.2172
11.00 %	2006	5.00	99.47	11.1183
11.50 %	2007	5.00	100.55	11.3819
11.50 %	2007	5.00	100.55	11.3819
11.40 %	2008	0.25	99.72	11.4516
11.40 %	2008	5.00	99.33	11.5280
11.40 %	2008	5.00	99.31	11.5319
11.40 %	2008	5.00	99.65	11.4653
11.40 %	2008	5.00	99.67	11.4613
11.40 %	2008	5.00	99.62	11.4711
11.40 %	2008	5.00	99.33	11.5280
11.40 %	2008	5.00	99.33	11.5280
11.40 %	2008	5.00	99.33	11.5280
11.40 %	2008	5.00	99.53	11.4887
11.40 %	2008	5.00	99.48	11.4985
11.40 %	2008	5.00	99.34	11.5260
11.40 %	2008	5.00	99.33	11.5280
11.40 %	2008	5.00	99.34	11.5260
11.40 %	2008	5.00	99.52	11.4907
11.40 %	2008	5.00	99.53	11.4887
11.40 %	2008	5.00	99.39	11.5162
11.40 %	2008	5.00	99.42	11.5103
11.40 %	2008	5.00	99.325	11.5289
11.40 %	2008	5.00	99.53	11.4887
11.40 %	2008	10.00	99.33	11.5280
11.40 %	2008	5.00	99.53	11.4887
11.40 %	2008	15.00	99.72	11.4516
11.40 %	2008	5.00	99.20	11.5535
11.40 %	2008	5.00	99.29	11.5358
11.40 %	2008	5.00	99.67	11.4613
11.40 %	2008	5.00	99.38	11.5181
11.40 %	2008	5.00	99.35	11.5240
11.40 %	2008	5.00	99.70	11.4555
11.40 %	2008	5.00	99.62	11.4711
11.40 %	2008	5.00	99.42	11.5103
11.40 %	2008	5.00	99.45	11.5044

11.40 %	2008	5.00	99.42	11.5103
11.40 %	2008	5.00	99.325	11.5289
11.40 %	2008	10.00	99.70	11.4555
11.40 %	2008	5.00	99.59	11.4770
11.40 %	2008	5.00	99.39	11.5162
11.40 %	2008	5.00	99.58	11.4789
11.40 %	2008	5.00	99.35	11.5240
11.40 %	2008	5.00	99.69	11.4574
11.40 %	2008	5.00	99.50	11.4946
11.40 %	2008	5.00	99.55	11.4848
11.40 %	2008	5.00	99.50	11.4946
11.40 %	2008	5.00	99.33	11.5280
11.40 %	2008	5.00	99.40	11.5142
11.40 %	2008	5.00	99.725	11.4506
11.99 %	2009	5.00	102.45	11.5291
Total		798.46		

B. State Government Securities

Contract Date : September 20, 2000

13.05% MAHARASHTRA SDL 2007	0.20	108.45	11.2001
12.25% MAHARASHTRA SDL 2009	0.05	102.90	11.7009
11.85% GUJRAT SDL 2009	0.10	101.50	11.5749
11.70% MAHARASHTRA SDL 2010	5.00	100.04	11.6880
11.80% A.P.SDL 2010	5.00	100.25	11.7515
11.70% MAHARASHTRA SDL 2010	5.00	99.98	11.6984
Total		15.35	

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : September 20, 2000

25/09/2000	4.1975	99.8878	8.1773
------------	--------	---------	--------

Contract Date : September 21, 2000

25/09/2000	11.00	99.8905	9.9754
------------	-------	---------	--------

02/10/2000	2.00	99.7505	8.2768
------------	------	---------	--------

Total 17.1975

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : September 21, 2000

23/10/2000	1.50	99.1309	9.9727
------------	------	---------	--------

30/10/2000	10.00	98.8905	10.4715
------------	-------	---------	---------

13/11/2000	5.00	98.5335	10.2217
------------	------	---------	---------

13/11/2000	5.00	98.4771	10.6209
------------	------	---------	---------

Total 21.50

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : September 21, 2000

10/11/2000	5.00	98.5820	10.4715
------------	------	---------	---------

Total 5.00

(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : September 20, 2000

03/05/2001	10.00	93.6978	10.8813
------------	-------	---------	---------

18/05/2001	1.00	93.1788	11.1028
------------	------	---------	---------

23/08/2001	5.00	90.7899	10.9572
------------	------	---------	---------

23/08/2001	5.00	90.7899	10.9572
23/08/2001	10.00	90.7899	10.9572
23/08/2001	10.00	90.7444	11.0168
23/08/2001	10.00	90.7671	10.9871
23/08/2001	10.00	90.7671	10.9871
23/08/2001	5.00	90.8810	10.8379
Contract Date : September 21, 2000			
19/10/2000	10.00	99.2010	10.4707
19/10/2000	3.00	99.1934	10.5711
16/11/2000	5.00	98.4517	10.2222
11/01/2001	20.00	96.8067	10.7206
09/08/2001	5.00	91.2644	10.8202
09/08/2001	15.00	91.1910	10.9199
23/08/2001	5.00	90.8430	10.9200
23/08/2001	5.00	90.8051	10.9698
23/08/2001	5.00	90.8582	10.9001
23/08/2001	5.00	90.8658	10.8901
23/08/2001	2.50	90.8810	10.8702
06/09/2001	5.00	90.5921	10.8003
06/09/2001	10.00	90.5921	10.8003
06/09/2001	5.00	90.5999	10.7904
06/09/2001	10.00	90.5842	10.8103
Total	176.50		

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				
11.68 % 2006	10.00	101.15	11.75	13
11.75 % 2001	40.00	100.85	9.75	1
11.68 % 2006	10.00	101.20	11.30	12
11.68 % 2006	5.00	101.20	11.40	12
11.68 % 2006	5.00	101.20	11.40	12
12.00 % 2008	95.00	102.50	9.80	4
12.29 % 2010	5.00	103.60	10.75	4
12.40 % 2013	5.00	105.00	10.75	4
12.40 % 2013	5.00	105.10	10.50	1
12.60 % 2018(ON TAP)	5.00	107.10	10.75	4
12.60 % 2018(ON TAP)	5.00	107.10	10.75	4
Total	190.00			
B. Treasury Bills		NIL		

--				

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 21 September 2000

For previous issues of SGL Data please [click here](#)