

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 25 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 19, 2000			
11.40 % 2008	9.147	99.35	11.5243
Contract Date : September 20, 2000			
12.50 % 2004	5.00	104.33	10.9787
12.50 % 2004	5.00	104.32	10.9822
12.50 % 2004	5.00	104.34	10.9753
12.50 % 2004	5.00	104.23	11.0129
Contract Date : September 21, 2000			
12.50 % 2004	5.00	104.65	10.8689
12.50 % 2004	5.00	104.80	10.8178
12.50 % 2004	5.00	104.63	10.8757
12.50 % 2004	15.00	104.65	10.8689
12.50 % 2004	5.00	104.97	10.7601
12.50 % 2004	5.00	104.85	10.8008
12.50 % 2004	5.00	105.00	10.7499
12.50 % 2004	5.00	104.90	10.7838
12.50 % 2004	5.00	104.63	10.8757
12.50 % 2004	5.00	104.62	10.8791
12.50 % 2004	5.00	104.32	10.9815
12.50 % 2004	10.00	104.80	10.8178
12.50 % 2004	5.00	104.90	10.7838
Contract Date : September 22, 2000			
11.15 % 2002	10.00	100.77	10.6917
12.50 % 2004	5.00	105.02	10.7423
12.50 % 2004	5.00	105.00	10.7491
12.50 % 2004	10.00	105.16	10.6948
12.50 % 2004	5.00	105.05	10.7321
12.50 % 2004	5.00	105.00	10.7491
12.50 % 2004	15.00	105.00	10.7491
12.50 % 2004	5.00	105.06	10.7287
12.50 % 2004	5.00	105.22	10.6745
12.50 % 2004	5.00	105.05	10.7321
12.50 % 2004	5.00	104.96	10.7627
12.50 % 2004	5.00	105.00	10.7491
12.50 % 2004	5.00	104.95	10.7661
12.50 % 2004	5.00	104.95	10.7661
11.40 % 2008	5.00	100.15	11.3677
11.40 % 2008	10.00	100.05	11.3871
Contract Date : September 23, 2000			
11.15 % 2002	5.00	100.82	10.6617

6.00 %	2002	5.00	111.25	#
12.50 %	2004	5.00	104.97	10.7585
12.50 %	2004	5.00	105.00	10.7483
12.50 %	2004	5.00	104.95	10.7653
12.50 %	2004	5.00	105.01	10.7449
12.50 %	2004	5.00	104.98	10.7551
12.50 %	2004	5.00	105.05	10.7313
12.50 %	2004	5.00	105.05	10.7313
12.50 %	2004	5.00	105.03	10.7381
12.50 %	2004	5.00	105.03	10.7381
12.50 %	2004	10.00	105.00	10.7483
12.50 %	2004	5.00	104.93	10.7721
12.50 %	2004	5.00	105.06	10.7279
12.50 %	2004	5.00	104.94	10.7687
11.19 %	2005	5.00	100.84	10.9564
11.19 %	2005	5.00	100.88	10.9457
11.40 %	2008	5.00	99.975	11.4016
11.40 %	2008	5.00	100.06	11.3850
11.40 %	2008	0.50	100.08	11.3812
11.40 %	2008	0.34	100.12	11.3734
11.40 %	2008	5.00	99.95	11.4065
11.40 %	2008	5.00	99.95	11.4065
11.40 %	2008	5.00	99.99	11.3987
11.40 %	2008	5.00	100.07	11.3831
11.40 %	2008	5.00	100.00	11.3967
11.40 %	2008	5.00	100.05	11.3870
11.40 %	2008	5.00	100.05	11.3870
11.40 %	2008	5.00	100.00	11.3967
11.40 %	2008	5.00	99.965	11.4035
11.40 %	2008	5.00	99.95	11.4065
11.99 %	2009	1.00	102.33	11.5513
12.32 %	2011	2.00	105.00	11.4762
9.00 %	2013	1.50	88.25	10.7123
12.60 %	2018	2.00	106.00	11.7865
Contract Date : September 25, 2000				
11.40 %	2000	10.00	100.00	11.0880
11.40 %	2000	0.25	100.00	11.0880
11.40 %	2000	30.00	100.012	9.9669
11.40 %	2000	1.00	100.01	10.1900
11.75 %	2001	5.00	100.89	10.6803
11.00 %	2002	5.00	100.44	10.6796
11.00 %	2002	10.00	100.45	10.6728
11.00 %	2002	5.00	100.45	10.6728
11.00 %	2002	5.00	100.45	10.6728
11.00 %	2002	10.00	100.43	10.6865
11.00 %	2002	5.00	100.43	10.6865
11.00 %	2002	5.00	100.45	10.6728
11.15 %	2002	5.00	100.88	10.6248
11.15 %	2002	5.00	100.88	10.6248
11.15 %	2002	5.00	100.90	10.6132
11.15 %	2002	5.00	100.86	10.6365
11.15 %	2002	15.00	100.84	10.6481
11.15 %	2002	5.00	100.85	10.6423
11.15 %	2002	10.00	100.87	10.6307
11.15 %	2002	5.00	100.88	10.6248

11.15 %	2002	5.00	100.88	10.6248
11.15 %	2002	5.00	100.86	10.6365
11.15 %	2002	5.00	100.85	10.6423
11.15 %	2002	5.00	100.85	10.6423
11.15 %	2002	5.00	100.85	10.6423
11.15 %	2002	5.00	100.85	10.6423
11.15 %	2002	5.00	100.84	10.6481
11.15 %	2002	10.00	100.87	10.6307
11.10 %	2003	1.00	100.79	10.7314
11.10 %	2003	9.00	100.77	10.7406
11.10 %	2003	5.00	100.80	10.7268
12.50 %	2004	5.00	105.04	10.7319
12.50 %	2004	5.00	105.05	10.7285
12.50 %	2004	5.00	105.05	10.7285
12.50 %	2004	5.00	105.05	10.7285
12.50 %	2004	5.00	105.00	10.7455
12.50 %	2004	5.00	105.04	10.7319
12.50 %	2004	5.00	105.03	10.7353
12.50 %	2004	5.00	105.01	10.7421
12.50 %	2004	5.00	105.03	10.7353
12.50 %	2004	5.00	105.025	10.7370
12.50 %	2004	0.50	105.05	10.7285
12.50 %	2004	5.00	105.06	10.7251
12.50 %	2004	5.00	105.05	10.7285
12.50 %	2004	5.00	105.04	10.7319
11.98 %	2004	5.00	103.46	10.8756
11.98 %	2004	5.00	103.48	10.8693
11.98 %	2004	5.00	103.46	10.8756
11.98 %	2004	5.00	103.46	10.8756
11.98 %	2004	5.00	103.46	10.8756
11.98 %	2004	5.00	103.51	10.8600
11.98 %	2004	5.00	103.46	10.8756
11.98 %	2004	5.00	103.48	10.8693
9.90 %	2005	5.00	96.27	10.9535
9.90 %	2005	5.00	96.25	10.9593
9.90 %	2005	5.00	96.18	10.9796
9.90 %	2005	5.00	96.20	10.9738
11.19 %	2005	5.00	100.90	10.9398
11.19 %	2005	5.00	100.94	10.9291
11.19 %	2005	5.00	100.94	10.9291
11.19 %	2005	5.00	100.90	10.9398
11.00 %	2006	5.00	99.645	11.0766
12.00 %	2008	5.00	103.00	11.3942
11.40 %	2008	5.00	100.15	11.3673
11.40 %	2008	5.00	100.07	11.3828
11.40 %	2008	5.00	100.05	11.3867
11.40 %	2008	5.00	100.08	11.3809
11.40 %	2008	5.00	100.05	11.3867
11.40 %	2008	5.00	100.05	11.3867
11.40 %	2008	5.00	100.05	11.3867
11.40 %	2008	5.00	100.05	11.3867
11.40 %	2008	5.00	100.065	11.3838
11.40 %	2008	5.00	100.02	11.3926
11.40 %	2008	5.00	100.05	11.3867
11.40 %	2008	5.00	100.04	11.3887

11.40 %	2008	5.00	100.04	11.3887
11.40 %	2008	5.00	100.07	11.3828
11.40 %	2008	10.00	100.10	11.3770
11.40 %	2008	5.00	100.045	11.3877
11.40 %	2008	5.00	100.075	11.3819
11.40 %	2008	5.00	100.09	11.3790
11.40 %	2008	5.00	100.075	11.3819
11.40 %	2008	5.00	100.06	11.3848
11.40 %	2008	5.00	100.06	11.3848
11.40 %	2008	5.00	100.05	11.3867
11.40 %	2008	5.00	100.06	11.3848
11.40 %	2008	5.00	100.065	11.3838
11.40 %	2008	5.00	100.05	11.3867
11.40 %	2008	5.00	100.04	11.3887
11.40 %	2008	5.00	100.05	11.3867
11.40 %	2008	5.00	100.04	11.3887
11.40 %	2008	5.00	100.05	11.3867
11.40 %	2008	5.00	100.06	11.3848
11.40 %	2008	5.00	100.07	11.3828
11.40 %	2008	5.00	100.10	11.3770
11.40 %	2008	5.00	100.10	11.3770
11.40 %	2008	5.00	100.10	11.3770
11.40 %	2008	5.00	100.10	11.3770
11.40 %	2008	10.00	100.10	11.3770
11.40 %	2008	5.00	100.09	11.3790
11.40 %	2008	5.00	100.035	11.3897
11.40 %	2008	5.00	100.07	11.3828
11.40 %	2008	5.00	100.04	11.3887
11.99 %	2009	5.00	102.85	11.4559
7.50 %	2010	2.00	79.43	11.0154
Total		950.237		

B. State Government Securities

NIL

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : September 25, 2000

02/10/2000	50.00	99.8621	7.1807
02/10/2000	7.00	99.8650	7.0295
02/10/2000	10.00	99.8659	6.9826

Total 67.00

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : September 25, 2000

09/10/2000	7.00	99.6560	8.9749
16/10/2000	3.00	99.4336	9.8735
23/10/2000	15.00	99.2576	9.7234
30/10/2000	12.00	99.0455	10.0225
30/10/2000	10.00	99.0220	10.2717
11/12/2000	1.50	97.8834	10.2221

Total 48.50

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : September 25, 2000				
26/10/2000	56.00	99.1762	9.7534	
10/11/2000	1.49	98.7370	10.1220	
01/02/2001	0.83	96.4711	10.3218	
Total	58.32			
(iv) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : September 22, 2000				
23/08/2001	10.00	91.2365	10.4368	
Contract Date : September 23, 2000				
19/10/2000	10.00	99.3273	9.4816	
15/06/2001	25.00	92.8731	10.5406	
20/09/2001	10.00	90.4540	10.6117	
Contract Date : September 25, 2000				
19/10/2000	2.00	99.3760	9.5234	
19/10/2000	10.00	99.3662	9.6739	
19/10/2000	3.00	99.3695	9.6233	
02/11/2000	15.00	98.9798	9.8732	
08/02/2001	10.00	96.2177	10.5212	
15/06/2001	10.00	92.9353	10.5210	
15/06/2001	10.00	92.9353	10.5210	
28/06/2001	20.00	92.6119	10.5210	
28/06/2001	20.00	92.5794	10.5710	
28/06/2001	10.00	92.5794	10.5710	
28/06/2001	5.00	92.5989	10.5410	
28/06/2001	5.00	92.5989	10.5410	
28/06/2001	5.00	92.5794	10.5710	
26/07/2001	15.00	91.8877	10.5710	
09/08/2001	10.00	91.5457	10.5709	
23/08/2001	5.00	91.1987	10.5809	
06/09/2001	5.00	90.8536	10.5909	
06/09/2001	10.00	90.8301	10.6209	
20/09/2001	0.02	90.2607	10.9101	
Total	225.02			

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	25.00	100.20	9.90	1
10.85 % 2001	95.00	100.20	10.00	1
9.90 % 2005	5.00	96.15	10.25	14
9.90 % 2005	5.00	96.15	10.25	14
11.83 % 2014	25.00	101.50	10.10	1
11.83 % 2014	25.00	101.50	10.10	1
11.83 % 2014	25.00	101.50	10.10	1
11.83 % 2014	25.00	101.50	10.10	1
Total	230.00			
B. Treasury Bills				
(i) 364 Day Bills (Maturity-wise)				

(DD/MM/YYYY)				
19/04/2001	35.00	94.3552	10.10	1
03/05/2001	18.00	93.9946	10.10	1
Total	53.00			

 * Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 25 September 2000

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