

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 26 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 25, 2000			
11.55 % 2001	5.00	100.65	10.5968
11.15 % 2002	5.00	100.82	10.6598
11.15 % 2002	15.00	100.82	10.6598
11.15 % 2002	5.00	100.86	10.6365
11.15 % 2002	5.00	100.84	10.6481
11.15 % 2002	5.00	100.87	10.6307
12.50 % 2004	5.00	104.95	10.7625
12.50 % 2004	5.00	105.04	10.7319
12.50 % 2004	0.50	105.12	10.7047
12.50 % 2004	5.00	105.005	10.7438
12.50 % 2004	5.00	105.01	10.7421
12.50 % 2004	5.00	104.95	10.7625
11.98 % 2004	5.00	103.47	10.8725
11.98 % 2004	5.00	103.47	10.8725
11.25 % 2005	2.00	100.75	11.0314
11.25 % 2005	1.00	101.01	10.9597
11.19 % 2005	5.00	100.87	10.9479
11.19 % 2005	5.00	100.89	10.9425
11.19 % 2005	5.00	100.92	10.9345
14.00 % 2005 (INSTA	0.05	111.00	11.0565
11.00 % 2006	10.00	99.60	11.0873
11.40 % 2008	5.00	100.00	11.3965
11.40 % 2008	5.00	100.00	11.3965
11.40 % 2008	10.00	100.04	11.3887
11.40 % 2008	5.00	100.01	11.3945
11.40 % 2008	5.00	100.02	11.3926
11.40 % 2008	0.50	100.05	11.3867
11.40 % 2008	5.00	100.02	11.3926
11.40 % 2008	0.10	99.90	11.4160
11.40 % 2008	5.00	100.00	11.3965
11.40 % 2008	5.00	100.00	11.3965
11.40 % 2008	0.50	99.95	11.4062
11.40 % 2008	0.15	99.95	11.4062
11.40 % 2008	0.20	99.95	11.4062
11.40 % 2008	0.15	99.95	11.4062
11.40 % 2008	0.50	100.00	11.3965
11.40 % 2008	5.00	100.04	11.3887
11.40 % 2008	5.00	99.98	11.4004
11.40 % 2008	5.00	100.00	11.3965
11.40 % 2008	5.00	100.08	11.3809
12.29 % 2010	0.50	104.90	11.4171

7.50 %	2010	2.00	79.47	11.0075
12.32 %	2011	2.00	105.00	11.4759
9.00 %	2013	1.50	89.00	10.5938
Contract Date : September 26, 2000				
11.55 %	2001	5.00	100.65	10.5934
11.55 %	2001	5.00	100.64	10.6072
11.55 %	2001	5.00	100.64	10.6072
11.55 %	2001	5.00	100.64	10.6072
11.75 %	2001	5.00	100.94	10.6183
11.75 %	2001	5.00	100.95	10.6067
11.75 %	2001	5.00	100.90	10.6650
11.00 %	2002	10.00	100.44	10.6794
11.15 %	2002	5.00	100.83	10.6530
11.15 %	2002	5.00	100.83	10.6530
11.15 %	2002	5.00	100.83	10.6530
11.15 %	2002	5.00	100.83	10.6530
11.15 %	2002	2.00	100.87	10.6296
11.15 %	2002	5.00	100.83	10.6530
11.15 %	2002	10.00	100.83	10.6530
11.10 %	2003	10.00	100.80	10.7268
12.50 %	2004	5.00	104.975	10.7525
12.50 %	2004	5.00	104.965	10.7559
12.50 %	2004	5.00	104.955	10.7594
12.50 %	2004	5.00	104.98	10.7508
12.50 %	2004	10.00	104.955	10.7594
12.50 %	2004	5.00	104.95	10.7611
12.50 %	2004	5.00	104.96	10.7577
12.50 %	2004	5.00	104.96	10.7577
12.50 %	2004	5.00	104.95	10.7611
12.50 %	2004	5.00	104.98	10.7508
12.50 %	2004	5.00	104.97	10.7542
11.19 %	2005	5.00	100.86	10.9504
11.68 %	2006	5.00	102.10	11.1587
11.68 %	2006	10.00	102.10	11.1587
11.68 %	2006	5.00	102.10	11.1587
11.68 %	2006	5.00	102.12	11.1538
11.75 %	2006	10.00	102.20	11.2035
11.75 %	2006	5.00	102.21	11.2011
11.00 %	2006	5.00	99.57	11.0943
11.40 %	2008	7.50	100.15	11.3672
11.40 %	2008	1.00	100.00	11.3963
11.40 %	2008	5.00	100.00	11.3963
11.40 %	2008	5.00	99.99	11.3983
11.40 %	2008	5.00	99.99	11.3983
11.40 %	2008	5.00	99.99	11.3983
11.40 %	2008	5.00	100.03	11.3905
11.40 %	2008	5.00	100.04	11.3886
11.40 %	2008	5.00	99.99	11.3983
11.40 %	2008	5.00	100.00	11.3963
Total		427.15		

B. State Government Securities

Contract Date : September 25, 2000				
14.00% MAHARASHTRA S.D.L. 2005	0.03	110.73	10.9845	
11.85% GUJRAT SDL 2009	0.10	100.00	11.8473	
11.85% GUJRAT SDL 2009	0.075	100.00	11.8473	
Total		0.205		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : September 26, 2000

02/10/2000	2.00	99.8867	6.8813
02/10/2000	9.50	99.8867	6.8813

Total	11.50		
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(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : September 25, 2000

16/10/2000	5.00	99.4496	9.5931
30/10/2000	10.00	99.0679	9.7850

Contract Date : September 26, 2000

16/10/2000	4.00	99.4496	10.0727
13/11/2000	25.00	98.6828	10.1221
18/12/2000	5.00	97.7331	10.1722

Total	49.00		
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(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : September 25, 2000

28/09/2000	5.00	99.9450	6.6770
12/10/2000	10.00	99.5592	9.4801

Contract Date : September 26, 2000

28/09/2000	10.00	99.9534	8.4852
10/11/2000	5.00	98.7641	10.1222
04/01/2001	10.00	97.2167	10.4213

Total	40.00		
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(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : September 25, 2000

19/10/2000	13.00	99.3676	9.6524
12/07/2001	10.00	92.2435	10.5544
23/08/2001	1.00	91.0797	10.7379
23/08/2001	5.00	91.1927	10.5888
23/08/2001	5.00	91.1927	10.5888
23/08/2001	10.00	91.1927	10.5888
06/09/2001	5.00	90.8620	10.5802

Contract Date : September 26, 2000

05/10/2000	9.00	99.7589	9.7747
02/11/2000	5.00	98.9865	10.0727
02/11/2000	25.00	98.9816	10.1219
02/11/2000	5.00	98.9766	10.1721
16/11/2000	5.00	98.6016	10.1223
14/12/2000	10.00	97.7986	10.3715
23/08/2001	10.00	91.1851	10.6308
23/08/2001	5.00	91.1927	10.6208

Total	123.00		
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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

11.98 %	2004	5.00	103.46	10.25	14
11.98 %	2004	5.00	103.46	10.25	14
11.98 %	2004	5.00	103.46	10.25	14
11.68 %	2006	10.00	102.15	10.40	8
10.85 %	2001	55.00	100.25	10.00	1
10.85 %	2001	95.00	100.25	10.00	1
12.50 %	2004	25.00	105.00	10.25	1
12.50 %	2004	25.00	105.00	10.25	1
10.50 %	2005	15.00	98.25	10.50	13
11.19 %	2005	10.00	100.85	10.50	14
11.68 %	2006	5.00	102.10	10.60	7
11.68 %	2006	5.00	102.10	10.60	7
11.68 %	2006	5.00	102.10	10.60	7
11.68 %	2006	15.00	102.10	10.60	7
11.90 %	2007	50.00	101.80	10.50	3
11.50 %	2009	35.00	100.20	10.50	13
Total		365.00			

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)

05/04/2001	31.00	94.7681	10.20	1
18/05/2001	35.00	93.6368	10.20	1
18/05/2001	40.00	93.6368	10.20	1

Total 106.00

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 26 September 2000