

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 27 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 26, 2000			
13.85 % 2000	0.04	101.00	9.5858
11.15 % 2002	5.00	100.84	10.6471
11.15 % 2002	10.00	100.81	10.6646
11.15 % 2002	5.00	100.82	10.6588
11.15 % 2002	5.00	100.82	10.6588
11.15 % 2002	5.00	100.82	10.6588
11.15 % 2002	10.00	100.825	10.6559
11.15 % 2002	15.00	100.825	10.6559
11.15 % 2002	10.00	100.82	10.6588
11.15 % 2002	10.00	100.81	10.6646
11.15 % 2002	5.00	100.81	10.6646
11.10 % 2003	5.00	100.80	10.7268
11.10 % 2003	5.00	100.80	10.7268
11.10 % 2003	5.00	100.80	10.7268
11.10 % 2003	5.00	100.80	10.7268
12.50 % 2004	5.00	104.96	10.7577
12.50 % 2004	5.00	104.96	10.7577
12.50 % 2004	5.00	104.965	10.7559
11.75 % 2006	5.00	102.21	11.2011
11.75 % 2006	10.00	102.15	11.2156
11.00 % 2006	0.295	100.07	10.9759
13.85 % 2006	0.75	110.40	11.3805
13.85 % 2006	1.65	110.40	11.3805
13.85 % 2006	0.40	110.40	11.3805
13.85 % 2006	0.70	110.40	11.3805
11.40 % 2008	5.00	99.85	11.4256
11.40 % 2008	5.00	99.96	11.4041
11.40 % 2008	5.00	99.92	11.4119
11.40 % 2008	5.00	99.84	11.4275
11.40 % 2008	5.00	99.84	11.4275
11.40 % 2008	5.00	99.90	11.4158
11.40 % 2008	0.60	100.03	11.3905
11.40 % 2008	1.50	100.08	11.3808
11.40 % 2008	3.40	100.10	11.3769
11.40 % 2008	1.00	100.15	11.3672
11.40 % 2008	5.00	99.85	11.4256
11.40 % 2008	5.00	99.95	11.4061
11.40 % 2008	5.00	99.87	11.4217
11.40 % 2008	5.00	99.945	11.4071

11.40 %	2008	25.00	99.95	11.4061
11.40 %	2008	5.00	99.95	11.4061
11.40 %	2008	15.00	99.93	11.4100
11.40 %	2008	5.00	99.85	11.4256
11.50 %	2009	10.00	99.92	11.5089
7.50 %	2010	2.00	80.10	10.8834
7.50 %	2010	2.00	79.45	11.0122
11.50 %	2010	2.00	100.10	11.4759
Contract Date : September 27, 2000				
10.85 %	2001	5.00	100.15	10.6194
10.85 %	2001	5.00	100.155	10.6130
11.75 %	2001	5.00	100.94	10.6144
11.75 %	2001	5.00	100.94	10.6144
11.75 %	2001	5.00	100.92	10.6378
11.75 %	2001	10.00	100.95	10.6027
11.00 %	2002	10.00	100.44	10.6792
11.15 %	2002	5.00	100.835	10.6491
11.15 %	2002	10.00	100.80	10.6695
11.10 %	2003	1.85	100.74	10.7544
11.10 %	2003	5.00	100.81	10.7222
12.50 %	2004	1.50	104.90	10.7767
12.50 %	2004	5.00	104.90	10.7767
12.50 %	2004	5.00	104.93	10.7665
12.50 %	2004	5.00	104.95	10.7596
12.50 %	2004	5.00	104.96	10.7562
12.50 %	2004	5.00	104.96	10.7562
12.50 %	2004	5.00	104.92	10.7699
12.50 %	2004	5.00	104.90	10.7767
12.50 %	2004	5.00	104.955	10.7579
12.50 %	2004	5.00	104.94	10.7631
12.50 %	2004	5.00	104.93	10.7665
12.50 %	2004	5.00	104.90	10.7767
12.50 %	2004	5.00	104.90	10.7767
11.98 %	2004	5.00	103.42	10.8864
14.00 %	2005	0.712	100.00	13.9832
14.00 %	2005 (INSTA	0.25	100.00	13.9946
13.85 %	2006	6.50	110.44	11.3707
12.50 %	2007	0.55	100.00	12.4995
11.40 %	2008	5.00	99.87	11.4216
11.40 %	2008	5.00	99.82	11.4313
11.40 %	2008	5.00	99.85	11.4255
11.40 %	2008	5.00	99.85	11.4255
11.40 %	2008	5.00	99.85	11.4255
11.40 %	2008	10.00	99.855	11.4245
11.40 %	2008	5.00	99.86	11.4235
11.40 %	2008	5.00	99.75	11.4450
11.40 %	2008	5.00	99.79	11.4372
11.40 %	2008	10.00	99.91	11.4138
11.40 %	2008	5.00	99.75	11.4450
11.40 %	2008	5.00	99.77	11.4411
11.40 %	2008	5.00	99.90	11.4157
11.40 %	2008	5.00	99.90	11.4157
11.40 %	2008	5.00	99.85	11.4255
11.40 %	2008	10.00	99.85	11.4255
11.40 %	2008	5.00	99.85	11.4255

11.40 %	2008	10.00	99.87	11.4216
11.40 %	2008	0.32	99.99	11.3982
11.40 %	2008	5.00	99.87	11.4216
11.40 %	2008	5.00	99.89	11.4177
11.40 %	2008	5.00	99.87	11.4216
11.40 %	2008	5.00	99.85	11.4255
11.40 %	2008	5.00	99.88	11.4196
11.40 %	2008	5.00	99.86	11.4235
11.40 %	2008	5.00	99.85	11.4255
11.40 %	2008	5.00	99.85	11.4255
11.40 %	2008	5.00	99.84	11.4274
11.40 %	2008	5.00	99.82	11.4313
11.40 %	2008	5.00	99.87	11.4216
11.40 %	2008	5.00	99.85	11.4255
11.40 %	2008	5.00	99.87	11.4216
11.40 %	2008	5.00	99.88	11.4196
11.40 %	2008	5.00	99.85	11.4255
11.40 %	2008	15.00	99.915	11.4128
11.40 %	2008	5.00	99.85	11.4255
11.40 %	2008	5.00	99.77	11.4411
11.40 %	2008	5.00	99.82	11.4313
11.40 %	2008	5.00	99.77	11.4411
11.40 %	2008	5.00	99.81	11.4333
11.40 %	2008	5.00	99.80	11.4352
11.40 %	2008	5.00	99.85	11.4255
11.40 %	2008	10.00	99.90	11.4157
11.40 %	2008	5.00	99.88	11.4196
11.40 %	2008	5.00	99.85	11.4255
11.40 %	2008	5.00	99.85	11.4255
11.40 %	2008	5.00	99.89	11.4177
11.40 %	2008	5.00	99.80	11.4352
11.40 %	2008	5.00	99.84	11.4274
7.50 %	2010	0.77	100.00	7.4981
12.00 %	2011	1.57	100.00	11.9966
12.40 %	2013	2.00	105.20	11.6084
Total		677.357		

B. State Government Securities

Contract Date : September 26, 2000				
12.50% GUJARAT SDL 2004	0.18	104.95	10.7892	
Total	0.18			

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : September 27, 2000				
02/10/2000	36.00	99.9076	6.7329	
02/10/2000	1.42	99.9179	5.9818	
Total	37.42			

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : September 26, 2000				
13/11/2000	5.00	98.7124	9.8917	
27/11/2000	35.00	98.3352	9.9395	

Contract Date : September 27, 2000

16/10/2000	20.00	99.4641	10.3220
30/10/2000	10.00	99.0907	10.1219
Total	70.00		
(iii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : September 26, 2000			
01/02/2001	10.00	96.4786	10.3795
Contract Date : September 27, 2000			
15/02/2001	5.00	96.1019	10.4714
15/03/2001	10.00	95.3553	10.4913
Total	25.00		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : September 26, 2000			
02/11/2000	10.00	99.0088	9.8489
16/11/2000	10.00	98.6313	9.9043
Contract Date : September 27, 2000			
05/10/2000	4.00	99.8031	8.9766
19/10/2000	15.00	99.3800	10.3222
25/01/2001	5.00	96.6478	10.5210
25/01/2001	10.00	96.6478	10.5210
09/08/2001	25.00	91.5654	10.6108
09/08/2001	15.00	91.6307	10.5211
23/08/2001	1.00	91.1042	10.7705
23/08/2001	7.50	91.2169	10.6209
23/08/2001	10.00	91.2245	10.6108
23/08/2001	5.00	91.2169	10.6209
23/08/2001	10.00	91.2696	10.5510
23/08/2001	25.00	91.2320	10.6009
06/09/2001	20.00	90.9328	10.5510
20/09/2001	12.00	90.5181	10.6507
Total	184.50		

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				
11.75 % 2001	7.00	100.75	10.75	7
11.83 % 2003	10.00	102.50	10.70	7
11.98 % 2004	8.00	103.45	10.60	7
11.98 % 2004	10.00	103.45	10.70	13
11.98 % 2004	10.00	103.45	10.70	7
11.98 % 2004	30.00	103.60	10.60	13
11.98 % 2004	25.00	103.45	10.70	7
11.98 % 2004	25.00	103.45	10.70	7
11.68 % 2006	5.00	102.10	10.70	7
11.68 % 2006	40.00	102.10	10.60	7
12.00 % 2008	50.00	103.00	10.60	15
10.85 % 2001	95.00	100.25	10.10	1
11.75 % 2001	45.00	100.95	10.25	1

12.59 %	2004	65.00	105.18	10.00	14
11.19 %	2005	50.00	100.85	10.75	12
11.83 %	2014	25.00	101.50	10.60	1
11.83 %	2014	25.00	101.50	10.60	1
11.83 %	2014	25.00	101.50	10.60	1
11.83 %	2014	25.00	101.50	10.60	1
Total		575.00			
B. Treasury Bills					
(i) 364 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
	03/05/2001	32.00	94.0460	10.10	1
Total		32.00			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 27 September 2000

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