

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 28 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			
11.40 % 2008	5.00	99.90	11.4158
11.40 % 2008	0.05	100.17	11.3633
11.50 % 2009	0.40	100.30	11.4385
Contract Date : September 27, 2000			
13.75 % 2001	10.00	101.80	10.7926
13.75 % 2001	5.00	101.80	10.7926
13.75 % 2001	25.00	101.80	10.7926
13.75 % 2001	15.00	101.80	10.7926
13.75 % 2001	25.00	101.80	10.7926
13.75 % 2001	10.00	101.80	10.7926
13.75 % 2001	5.00	101.80	10.7926
13.75 % 2001	5.00	101.80	10.7926
13.75 % 2001	5.00	101.80	10.7926
13.75 % 2001	5.00	101.80	10.7926
13.75 % 2001	20.00	101.80	10.7926
13.75 % 2001	50.00	101.80	10.7926
13.75 % 2001	20.00	101.80	10.7926
11.55 % 2001	5.00	100.58	10.6869
11.55 % 2001	10.00	100.60	10.6592
11.55 % 2001	10.00	100.61	10.6454
10.85 % 2001	5.00	100.14	10.6321
11.75 % 2001	25.00	100.90	10.6612
11.15 % 2002	5.00	100.80	10.6695
11.15 % 2002	10.00	100.80	10.6695
11.15 % 2002	5.00	100.78	10.6812
11.15 % 2002	5.00	100.76	10.6928
11.15 % 2002	10.00	100.77	10.6870
11.15 % 2002	10.00	100.76	10.6928
11.15 % 2002	10.00	100.80	10.6695
11.55 % 2002(I)	1.00	101.11	10.9364
11.83 % 2003	25.00	102.30	10.8417
11.83 % 2003	5.00	102.35	10.8209
11.83 % 2003	25.00	102.35	10.8209
11.83 % 2003	10.00	102.35	10.8209
11.83 % 2003	25.00	102.35	10.8209
11.83 % 2003	10.00	102.35	10.8209
11.83 % 2003	25.00	102.30	10.8417
12.50 % 2004	5.00	104.83	10.8006
12.50 % 2004	5.00	104.85	10.7937

12.50 %	2004	5.00	104.85	10.7937
12.50 %	2004	10.00	104.92	10.7699
12.50 %	2004	5.00	104.865	10.7886
12.50 %	2004	10.00	104.85	10.7937
12.50 %	2004	5.00	104.86	10.7903
12.50 %	2004	15.00	104.81	10.8074
12.50 %	2004	5.00	104.85	10.7937
12.50 %	2004	5.00	104.82	10.8040
11.68 %	2006	5.00	102.00	11.1831
11.75 %	2006	5.00	102.25	11.1913
11.75 %	2006	10.00	102.15	11.2156
11.40 %	2008	5.00	99.805	11.4343
11.40 %	2008	5.00	99.90	11.4157
11.40 %	2008	0.30	100.12	11.3729
11.40 %	2008	5.00	99.70	11.4548
11.40 %	2008	10.00	99.82	11.4313
11.40 %	2008	5.00	99.67	11.4607
11.40 %	2008	10.00	99.67	11.4607
11.40 %	2008	5.00	99.68	11.4587
11.40 %	2008	5.00	99.75	11.4450
11.40 %	2008	5.00	99.815	11.4323
11.40 %	2008	5.00	99.65	11.4646
11.40 %	2008	10.00	99.73	11.4489
11.40 %	2008	5.00	99.91	11.4138
11.40 %	2008	5.00	99.73	11.4489
11.40 %	2008	5.00	99.85	11.4255
11.40 %	2008	5.00	99.77	11.4411
11.40 %	2008	5.00	99.88	11.4196
11.40 %	2008	5.00	99.68	11.4587
11.40 %	2008	5.00	99.68	11.4587
11.40 %	2008	5.00	99.77	11.4411
11.40 %	2008	5.00	99.685	11.4577
11.40 %	2008	5.00	99.77	11.4411
11.40 %	2008	10.00	99.68	11.4587
12.40 %	2013	2.00	107.92	11.2195
11.83 %	2014	0.20	102.05	11.5281
10.70 %	2020	1.00	93.85	11.4939
Contract Date : September 28, 2000				
11.75 %	2001	5.00	100.94	10.6105
11.75 %	2001	5.00	100.94	10.6105
11.00 %	2002	10.00	100.44	10.6790
11.00 %	2002	10.00	100.43	10.6858
11.15 %	2002	5.00	100.83	10.6510
11.83 %	2003	10.00	102.37	10.8116
12.50 %	2004	1.50	104.90	10.7753
12.50 %	2004	0.10	100.00	12.4982
12.50 %	2004	0.25	104.95	10.7582
12.50 %	2004	5.00	104.91	10.7719
12.50 %	2004	5.00	104.83	10.7992
12.50 %	2004	5.00	104.87	10.7855
14.00 %	2005	0.10	100.00	13.9832
11.68 %	2006	10.00	102.05	11.1709
11.68 %	2006	10.00	102.04	11.1733
12.50 %	2007	0.90	100.00	12.4993
11.40 %	2008	5.00	99.75	11.4449

11.40 %	2008	0.50	99.95	11.4058
11.40 %	2008	12.50	100.13	11.3708
11.40 %	2008	5.00	99.80	11.4351
11.40 %	2008	5.00	99.75	11.4449
11.40 %	2008	5.00	99.80	11.4351
11.40 %	2008	5.00	99.80	11.4351
11.40 %	2008	5.00	99.75	11.4449
11.40 %	2008	5.00	99.80	11.4351
11.40 %	2008	5.00	99.88	11.4195
11.40 %	2008	5.00	99.81	11.4332
11.40 %	2008	5.00	99.74	11.4469
11.40 %	2008	10.00	99.80	11.4351
11.40 %	2008	5.00	99.80	11.4351
11.40 %	2008	5.00	99.80	11.4351
11.40 %	2008	5.00	99.82	11.4312
11.40 %	2008	10.00	99.80	11.4351
11.40 %	2008	5.00	99.775	11.4400
11.40 %	2008	15.00	99.77	11.4410
11.40 %	2008	5.00	99.81	11.4332
11.40 %	2008	5.00	99.81	11.4332
11.40 %	2008	5.00	99.78	11.4390
12.00 %	2011	0.25	100.00	11.9968
10.25 %	2012	0.16	100.00	10.2457
Total		886.21		

B. State Government Securities

Contract Date : September 27, 2000				
13.00% MAHARASHTRA S.D. 2007	0.05	107.00		11.4820
12.25% GUJRAT SDL 2009	3.00	101.65		11.9333
Contract Date : September 28, 2000				
11.50% MAHARASHTRA S.D. 2009	0.50	100.03		11.4882
12.00% MAHARASHTRA SDL 2010	2.6704	100.00		11.9997
12.00% GUJARAT SDL 2010	0.2938	100.00		11.9997
Total		6.5142		

C. Treasury Bills

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

Contract Date : September 27, 2000				
09/10/2000	88.4625	99.6965		9.2342
Contract Date : September 28, 2000				
09/10/2000	3.00	99.6995		9.9738
09/10/2000	0.75	99.7055		9.7741
Total		92.2125		

(ii) 91 Day Bills (Maturity-wise) (DD/MM/YYYY)

Contract Date : September 27, 2000				
09/10/2000	10.00	99.6950		9.2800
16/10/2000	5.00	99.4873		9.8729
30/10/2000	10.00	99.1129		9.8726
18/12/2000	9.00	97.7865		10.0482
Contract Date : September 28, 2000				
30/10/2000	10.00	99.1051		10.2714
11/12/2000	7.50	97.9156		10.4713
Total		51.50		

(iii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : September 27, 2000			
12/10/2000	10.00	99.5948	9.8729
15/02/2001	5.00	96.1285	10.3970
15/03/2001	10.00	95.4234	10.3301
Contract Date : September 28, 2000			
12/10/2000	5.00	99.6084	10.2216
Total	30.00		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : September 27, 2000			
19/10/2000	13.00	99.4068	9.8733
23/08/2001	2.00	91.2696	10.5510
23/08/2001	5.00	91.2037	10.6384
23/08/2001	10.00	91.2112	10.6284
23/08/2001	10.00	91.1962	10.6483
06/09/2001	40.00	90.9328	10.5510
Contract Date : September 28, 2000			
05/10/2000	2.00	99.8277	8.9751
19/10/2000	1.00	99.4223	10.0717
02/11/2000	1.10	99.0973	9.4736
16/11/2000	2.50	98.6231	10.3712
30/11/2000	1.50	98.2283	10.4211
27/12/2000	2.00	97.4763	10.4712
25/01/2001	5.00	96.6900	10.4713
22/03/2001	5.00	95.2114	10.4612
22/03/2001	25.00	95.2070	10.4713
22/03/2001	10.00	95.2070	10.4713
19/04/2001	1.425	94.3585	10.7206
19/04/2001	5.00	94.4477	10.5411
19/04/2001	10.00	94.4477	10.5411
23/08/2001	1.00	91.1288	10.7704
23/08/2001	5.00	91.2337	10.6308
Total	157.525		

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	10.20	1
10.85 % 2001	20.00	100.20	10.20	1
10.85 % 2001	45.00	100.20	10.05	1
10.85 % 2001	45.00	100.20	10.10	1
12.50 % 2004	25.00	104.85	10.35	1
12.50 % 2004	25.00	104.85	10.35	1
12.50 % 2004	25.00	104.85	10.35	1
12.50 % 2004	25.00	104.85	10.35	1
9.90 % 2005	10.00	96.00	11.20	7

Total	245.00
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B. 364 day Treasury Bills

30/11/2000	10.00	98.2400	11.50	11
08/03/2001	10.00	95.5300	11.50	11
22/03/2001	26.00	95.2070	10.35	1
15/06/2001	27.00	92.9794	10.00	1
09/08/2001	28.00	91.5826	10.35	1
Total	101.00			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 28 September 2000

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