

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 09 October 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 : October 03, 2000			
11.10 % 2003	5.00	100.92	10.6713
Contract Date : October 04, 2000			
11.10 % 2003	5.00	100.92	10.6712
11.10 % 2003	5.00	100.93	10.6666
11.10 % 2003	5.00	100.92	10.6712
11.10 % 2003	5.00	100.925	10.6689
Contract Date : October 05, 2000			
11.10 % 2003	5.00	101.06	10.6064
12.50 % 2004	5.00	105.05	10.7142
8.75 % 2010	6.00	86.10	11.0528
Contract Date : October 06, 2000			
11.55 % 2001	10.00	100.76	10.4022
11.55 % 2001	5.00	100.76	10.4022
11.55 % 2001	5.00	100.76	10.4022
11.55 % 2001	5.00	100.76	10.4022
10.85 % 2001	10.00	100.28	10.4400
11.75 % 2001	5.00	101.10	10.3872
11.75 % 2001	5.00	101.08	10.4111
11.00 % 2002	10.00	100.65	10.5318
11.00 % 2002	5.00	100.65	10.5318
11.00 % 2002	5.00	100.62	10.5526
11.00 % 2002	10.00	100.65	10.5318
11.00 % 2002	5.00	100.63	10.5456
11.00 % 2002	5.00	100.63	10.5456
11.15 % 2002	5.00	101.08	10.4959
11.15 % 2002	5.00	101.095	10.4871
11.15 % 2002	5.00	101.095	10.4871
11.10 % 2003	10.00	101.05	10.6110
11.10 % 2003	10.00	101.06	10.6063
11.10 % 2003	0.05	101.00	10.6341
11.10 % 2003	5.00	101.05	10.6110
11.10 % 2003	5.00	101.08	10.5971
11.10 % 2003	5.00	101.04	10.6156
12.50 % 2004	25.00	105.15	10.6786
12.50 % 2004	5.00	105.11	10.6923
12.50 % 2004	5.00	105.12	10.6889
12.50 % 2004	5.00	105.14	10.6820
12.50 % 2004	5.00	105.13	10.6855

12.50 %	2004	5.00	105.13	10.6855
12.50 %	2004	5.00	105.13	10.6855
12.50 %	2004	5.00	105.06	10.7094
11.95 %	2004	0.15	103.67	10.7362
11.00 %	2006	5.00	99.82	11.0345
11.00 %	2006	5.00	99.81	11.0369
11.00 %	2006	5.00	99.855	11.0262
11.40 %	2008	5.00	100.08	11.3796
11.40 %	2008	5.00	100.08	11.3796
11.40 %	2008	2.50	100.02	11.3913
11.40 %	2008	5.00	100.05	11.3854
11.40 %	2008	5.00	100.05	11.3854
11.40 %	2008	5.00	100.05	11.3854
11.40 %	2008	5.00	100.03	11.3893
11.40 %	2008	5.00	100.09	11.3776
11.40 %	2008	10.00	100.06	11.3835
11.40 %	2008	10.00	100.15	11.3659
11.40 %	2008	5.00	100.09	11.3776
11.40 %	2008	10.00	100.08	11.3796
11.40 %	2008	10.00	100.07	11.3815
11.40 %	2008	5.00	100.13	11.3698
11.40 %	2008	5.00	100.09	11.3776
11.40 %	2008	5.00	100.08	11.3796
11.40 %	2008	5.00	100.09	11.3776
11.40 %	2008	5.00	100.07	11.3815
11.40 %	2008	5.00	100.08	11.3796
11.40 %	2008	5.00	100.05	11.3854
11.40 %	2008	5.00	100.08	11.3796
11.40 %	2008	5.00	100.02	11.3913
11.40 %	2008	5.00	100.05	11.3854
11.40 %	2008	5.00	100.07	11.3815
11.40 %	2008	5.00	100.15	11.3659
11.40 %	2008	5.00	100.10	11.3757
11.40 %	2008	5.00	100.10	11.3757
11.40 %	2008	5.00	100.085	11.3786
11.40 %	2008	5.00	100.08	11.3796
11.40 %	2008	5.00	98.10	11.7709
11.40 %	2008	5.00	100.03	11.3893
11.40 %	2008	5.00	100.085	11.3786
11.40 %	2008	5.00	100.13	11.3698
11.50 %	2010	0.08	100.15	11.4675
11.30 %	2010	14.75	98.20	11.6056
11.30 %	2010	10.00	98.15	11.6144
11.30 %	2010	10.00	98.20	11.6056
11.30 %	2010	5.00	98.15	11.6144
11.30 %	2010	5.00	98.18	11.6091
11.30 %	2010	200.00	97.805	11.6751
11.30 %	2010	5.00	98.15	11.6144
11.30 %	2010	5.00	97.78	11.6795
11.30 %	2010	5.00	97.95	11.6495
11.30 %	2010	5.00	97.95	11.6495
11.30 %	2010	10.00	98.00	11.6407
11.30 %	2010	25.00	98.11	11.6214
11.30 %	2010	10.00	97.95	11.6495
11.30 %	2010	10.00	98.22	11.6021

11.30 %	2010	10.00	98.195	11.6065
11.30 %	2010	10.00	98.10	11.6232
11.30 %	2010	0.50	98.34	11.5811
11.30 %	2010	13.00	98.19	11.6074
11.30 %	2010	5.00	98.10	11.6232
11.30 %	2010	5.00	98.20	11.6056
11.30 %	2010	5.00	98.10	11.6232
11.30 %	2010	5.00	98.10	11.6232
11.30 %	2010	5.00	98.10	11.6232
11.30 %	2010	50.00	97.71	11.6919
11.30 %	2010	5.00	98.10	11.6232
11.30 %	2010	5.00	98.10	11.6232
11.30 %	2010	5.00	98.10	11.6232
11.30 %	2010	10.00	98.10	11.6232
11.30 %	2010	10.00	98.11	11.6214
11.30 %	2010	5.00	98.30	11.5881
11.30 %	2010	5.00	98.25	11.5968
11.30 %	2010	5.00	98.30	11.5881
11.30 %	2010	5.00	98.30	11.5881
11.30 %	2010	5.00	98.29	11.5898
11.30 %	2010	5.00	98.20	11.6056
11.30 %	2010	5.00	98.25	11.5968
11.30 %	2010	0.50	98.15	11.6144
11.30 %	2010	1.00	98.05	11.6319
11.30 %	2010	15.00	98.10	11.6232
11.30 %	2010	10.00	98.25	11.5968
11.30 %	2010	10.00	98.16	11.6126
11.30 %	2010	10.00	98.00	11.6407
11.30 %	2010	10.00	98.05	11.6319
11.30 %	2010	5.00	98.20	11.6056
11.30 %	2010	5.00	98.17	11.6109
11.30 %	2010	10.00	98.20	11.6056
11.30 %	2010	10.00	98.00	11.6407
11.30 %	2010	10.00	98.20	11.6056
11.30 %	2010	5.00	98.13	11.6179
11.30 %	2010	5.00	98.00	11.6407
11.30 %	2010	5.00	98.15	11.6144
11.30 %	2010	5.00	98.25	11.5968
11.30 %	2010	5.00	98.15	11.6144
11.30 %	2010	5.00	98.11	11.6214
11.30 %	2010	5.00	98.15	11.6144
11.30 %	2010	10.00	98.15	11.6144
11.30 %	2010	10.00	98.065	11.6293
11.30 %	2010	5.00	98.00	11.6407
11.30 %	2010	5.00	98.00	11.6407
11.30 %	2010	5.00	98.00	11.6407
11.30 %	2010	5.00	98.10	11.6232
11.30 %	2010	10.00	98.18	11.6091
11.30 %	2010	15.00	98.11	11.6214
11.30 %	2010	5.00	98.45	11.5618
11.30 %	2010	10.00	97.98	11.6443
11.30 %	2010	10.00	98.10	11.6232
11.30 %	2010	5.00	97.95	11.6495
11.30 %	2010	5.00	98.00	11.6407
11.30 %	2010	5.00	98.05	11.6319

11.30 %	2010	10.00	98.15	11.6144
11.30 %	2010	5.00	98.10	11.6232
11.30 %	2010	10.00	98.10	11.6232
11.30 %	2010	5.00	98.10	11.6232
11.30 %	2010	20.00	98.20	11.6056
11.30 %	2010	5.00	98.05	11.6319
11.30 %	2010	7.50	98.20	11.6056
11.30 %	2010	10.00	98.10	11.6232
11.30 %	2010	10.00	98.10	11.6232
11.30 %	2010	5.00	98.20	11.6056
11.30 %	2010	20.00	98.17	11.6109
11.30 %	2010	5.00	98.10	11.6232
11.30 %	2010	5.00	98.10	11.6232
11.30 %	2010	5.00	98.10	11.6232
11.30 %	2010	5.00	98.25	11.5968
11.30 %	2010	5.00	98.15	11.6144
11.30 %	2010	25.00	98.13	11.6179
11.30 %	2010	10.00	98.05	11.6319
11.30 %	2010	5.00	98.15	11.6144
11.30 %	2010	5.00	98.15	11.6144
11.30 %	2010	10.00	98.10	11.6232
11.30 %	2010	10.00	98.10	11.6232
11.30 %	2010	5.00	98.10	11.6232
11.30 %	2010	5.00	98.26	11.5951
11.30 %	2010	10.00	98.05	11.6319
11.30 %	2010	5.00	98.40	11.5706
11.30 %	2010	5.00	98.20	11.6056
11.30 %	2010	5.00	98.30	11.5881
11.30 %	2010	5.00	97.90	11.6583
11.30 %	2010	5.00	98.10	11.6232
11.30 %	2010	5.00	98.15	11.6144
11.30 %	2010	5.00	98.21	11.6038
11.30 %	2010	25.00	98.25	11.5968
11.30 %	2010	5.00	98.05	11.6319
11.30 %	2010	10.00	98.30	11.5881
11.30 %	2010	5.00	98.21	11.6038
11.30 %	2010	20.00	97.70	11.6936
11.30 %	2010	5.00	98.30	11.5881
12.32 %	2011	10.00	103.65	11.6947
10.50 %	2014	2.30	94.50	11.2870
12.60 %	2018	0.30	107.25	11.6277
Contract Date : October 09, 2000				
11.55 %	2001	5.00	100.78	10.3612
11.55 %	2001	0.50	100.78	10.3612
11.75 %	2001	5.00	101.09	10.3854
11.75 %	2001	10.00	101.085	10.3915
11.75 %	2001	5.00	101.09	10.3854
11.00 %	2002	5.00	100.65	10.5306
11.15 %	2002	10.00	101.10	10.4807
11.15 %	2002	5.00	101.09	10.4866
11.15 %	2002	5.00	101.09	10.4866
11.15 %	2002	5.00	101.10	10.4807
11.15 %	2002	5.00	101.10	10.4807
11.15 %	2002	5.00	101.09	10.4866
11.10 %	2003	5.00	101.07	10.5999

11.10 %	2003	5.00	101.08	10.5953
11.10 %	2003	10.00	101.08	10.5953
11.10 %	2003	5.00	101.09	10.5906
11.10 %	2003	5.00	101.08	10.5953
11.10 %	2003	10.00	101.08	10.5953
11.10 %	2003	10.00	101.09	10.5906
11.10 %	2003	30.00	101.075	10.5976
11.10 %	2003	5.00	101.07	10.5999
11.83 %	2003	10.00	102.75	10.6423
11.83 %	2003	20.00	102.75	10.6423
11.83 %	2003	20.00	102.75	10.6423
11.78 %	2003	10.00	102.68	10.6507
11.78 %	2003	25.00	102.68	10.6507
12.50 %	2004	5.00	105.12	10.6846
12.50 %	2004	5.00	105.14	10.6777
12.50 %	2004	5.00	105.12	10.6846
12.50 %	2004	5.00	105.11	10.6880
12.50 %	2004	5.00	105.12	10.6846
12.50 %	2004	5.00	105.11	10.6880
11.50 %	2004	5.00	102.20	10.7370
11.98 %	2004	5.00	103.72	10.7828
11.98 %	2004	5.00	103.78	10.7640
9.90 %	2005	5.00	96.60	10.8667
11.19 %	2005	5.00	101.28	10.8347
11.75 %	2006	5.00	102.60	11.1059
11.00 %	2006	5.00	99.87	11.0226
11.00 %	2006	5.00	99.89	11.0178
11.00 %	2006	5.00	99.95	11.0035
11.00 %	2006	5.00	99.88	11.0202
11.00 %	2006	5.00	99.88	11.0202
11.00 %	2006	5.00	99.84	11.0297
11.00 %	2006	5.00	99.86	11.0249
11.00 %	2006	5.00	99.95	11.0035
11.00 %	2006	5.00	99.94	11.0059
11.40 %	2008	5.00	100.08	11.3793
11.40 %	2008	1.50	100.08	11.3793
11.40 %	2008	10.00	100.06	11.3832
11.40 %	2008	10.00	100.085	11.3783
11.40 %	2008	5.00	100.04	11.3871
11.40 %	2008	5.00	100.04	11.3871
11.40 %	2008	5.00	100.065	11.3822
11.40 %	2008	5.00	100.065	11.3822
11.40 %	2008	5.00	100.075	11.3802
11.40 %	2008	5.00	100.06	11.3832
11.40 %	2008	5.00	100.075	11.3802
11.40 %	2008	0.10	99.92	11.4105
11.40 %	2008	5.00	100.065	11.3822
11.40 %	2008	5.00	100.08	11.3793
11.40 %	2008	5.00	100.11	11.3734
11.40 %	2008	5.00	100.09	11.3773
11.40 %	2008	5.00	100.07	11.3812
11.40 %	2008	5.00	100.07	11.3812
11.40 %	2008	5.00	100.07	11.3812
11.40 %	2008	5.00	100.08	11.3793
11.40 %	2008	5.00	100.08	11.3793

11.40 %	2008	5.00	100.06	11.3832
11.40 %	2008	5.00	100.11	11.3734
11.40 %	2008	5.00	100.10	11.3754
11.40 %	2008	10.00	100.11	11.3734
11.40 %	2008	10.00	100.075	11.3802
11.40 %	2008	5.00	100.07	11.3812
11.40 %	2008	5.00	100.08	11.3793
11.40 %	2008	5.00	100.08	11.3793
11.40 %	2008	5.00	100.07	11.3812
11.40 %	2008	5.00	100.02	11.3910
11.40 %	2008	5.00	100.04	11.3871
11.40 %	2008	5.00	100.02	11.3910
11.40 %	2008	5.00	100.09	11.3773
11.40 %	2008	5.00	100.11	11.3734
11.40 %	2008	15.00	100.08	11.3793
11.30 %	2010	5.00	98.18	11.6091
11.30 %	2010	10.00	98.18	11.6091
11.30 %	2010	5.00	98.18	11.6091
11.30 %	2010	10.00	98.18	11.6091
11.30 %	2010	10.00	98.18	11.6091
11.30 %	2010	5.00	98.19	11.6074
11.30 %	2010	5.00	98.22	11.6021
11.30 %	2010	10.00	98.00	11.6408
11.30 %	2010	20.00	98.15	11.6144
11.30 %	2010	5.106	98.22	11.6021
11.30 %	2010	5.00	98.23	11.6004
11.30 %	2010	5.00	98.23	11.6004
11.30 %	2010	5.00	98.19	11.6074
11.30 %	2010	10.00	98.18	11.6091
11.30 %	2010	10.00	98.18	11.6091
Total		2165.836		

B. State Government Securities

Contract Date : October 06, 2000

12.00% RAJASTHAN SDL 2010	1.06	100.30	11.9461
12.00% RAJASTHAN SDL 2010	0.85	100.30	11.9461
Total	1.91		

C. Treasury Bills

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

NIL

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

Contract Date : October 09, 2000

23/10/2000	5.00	99.6446	9.2734
23/10/2000	10.00	99.6446	9.2734
30/10/2000	11.00	99.4906	8.8748
11/12/2000	10.00	98.3450	9.7231

Total 36.00

(iii) 182 Day Bills (Maturity-wise)
(DD/MM/YYYY)

Contract Date : October 06, 2000

18/01/2001	8.00	97.2759	9.8013
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Contract Date : October 09, 2000

12/10/2000	15.00	99.9232	9.3256
10/11/2000	11.00	99.1783	9.4243
04/01/2001	0.05	97.8542	9.1747
01/02/2001	2.60	96.9307	10.0226
Total	36.65		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : October 05, 2000			
04/10/2001	25.00	90.6116	10.3611
04/10/2001	25.00	90.6116	10.3611
Contract Date : October 06, 2000			
02/11/2000	2.00	99.3792	8.4216
09/08/2001	0.25	92.1345	10.1220
06/09/2001	5.00	91.3578	10.2786
06/09/2001	2.00	91.2559	10.4114
06/09/2001	10.00	91.3578	10.2786
04/10/2001	10.00	90.6886	10.2957
04/10/2001	10.00	90.6967	10.2859
04/10/2001	10.00	90.6967	10.2859
04/10/2001	5.00	90.6967	10.2859
04/10/2001	10.00	90.6805	10.3056
Contract Date : October 09, 2000			
19/10/2000	6.75	99.7540	8.9765
19/10/2000	10.00	99.7540	8.9765
02/11/2000	5.00	99.3857	9.3745
02/11/2000	6.00	99.3857	9.3745
02/11/2000	5.00	99.3857	9.3745
02/11/2000	8.00	99.3857	9.3745
16/11/2000	22.00	99.0206	9.4744
27/12/2000	5.00	97.9333	9.7235
27/12/2000	2.00	97.9022	9.8729
15/06/2001	10.00	93.4407	10.2618
09/08/2001	5.00	92.0286	10.3715
09/08/2001	5.00	92.0780	10.3016
23/08/2001	11.00	91.6078	10.4862
06/09/2001	1.00	91.5480	10.1222
06/09/2001	10.00	91.2706	10.4862
06/09/2001	5.00	91.3502	10.3815
20/09/2001	5.00	91.0182	10.3815
Total	236.00		

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				
12.25 % 2010	7.00	104.00	10.00	15
12.00 % 2008	7.00	103.00	8.60	1
11.99 % 2009	5.00	102.60	8.75	1
12.25 % 2010	25.00	103.70	9.25	1

12.25 %	2010	25.00	103.70	9.25	1
12.25 %	2010	25.00	103.70	9.25	1
12.25 %	2010	25.00	103.70	9.25	1
12.32 %	2011	5.00	103.70	10.25	1
Total		124.00			

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)

22/03/2001

9.1731

95.5973

9.90

7

Total

9.1731

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 09 October 2000

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