

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 12 October 2000

Nomenclature	Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 nominal	YTM % Indicative
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I. Outright Transactions

A. Government of India Dated Securities

Contract Date : October 10, 2000			
11.30 % 2010	5.00	98.345	11.5802
Contract Date : October 11, 2000			
11.55 % 2001	5.00	100.70	10.4688
11.10 % 2003	5.00	100.95	10.6540
11.83 % 2003	15.00	102.55	10.7241
12.50 % 2004	5.00	104.95	10.7401
12.50 % 2004	5.00	104.83	10.7813
12.50 % 2004	5.00	104.94	10.7435
12.50 % 2004	5.00	104.84	10.7779
12.50 % 2004	5.00	104.93	10.7470
12.50 % 2004	5.00	104.86	10.7710
12.50 % 2004	5.00	104.84	10.7779
12.50 % 2004	5.00	104.86	10.7710
12.50 % 2004	5.00	104.83	10.7813
12.50 % 2004	5.00	104.95	10.7401
12.50 % 2004	5.00	104.95	10.7401
11.68 % 2006	10.00	102.35	11.0973
11.68 % 2006	5.00	102.32	11.1047
11.00 % 2006	5.00	99.80	11.0392
11.00 % 2006	5.00	99.80	11.0392
11.00 % 2006	5.00	99.805	11.0380
11.00 % 2006	5.00	99.795	11.0403
12.50 % 2007	5.00	105.14	11.3522
11.40 % 2008	5.00	99.765	11.4407
11.40 % 2008	5.00	99.78	11.4377
11.40 % 2008	5.00	99.70	11.4534
11.40 % 2008	5.00	99.76	11.4417
11.40 % 2008	5.00	99.75	11.4436
11.40 % 2008	1.00	99.83	11.4279
11.40 % 2008	2.00	99.77	11.4397
11.40 % 2008	2.00	99.84	11.4260
11.40 % 2008	5.00	99.73	11.4475
11.40 % 2008	1.00	100.00	11.3947
11.40 % 2008	10.00	99.775	11.4387
11.40 % 2008	10.00	99.77	11.4397
11.40 % 2008	5.00	99.75	11.4436
11.40 % 2008	25.00	99.77	11.4397
11.40 % 2008	5.00	99.86	11.4221
11.40 % 2008	1.00	99.80	11.4338
11.40 % 2008	10.00	99.70	11.4534

11.30 %	2010	5.00	97.865	11.6646
11.30 %	2010	5.00	97.87	11.6637
11.30 %	2010	5.00	97.80	11.6761
11.30 %	2010	5.00	98.48	11.5566
11.30 %	2010	5.00	97.87	11.6637
11.30 %	2010	5.00	98.55	11.5444
11.30 %	2010	0.50	98.20	11.6057
11.30 %	2010	5.00	98.13	11.6180
11.30 %	2010	5.00	97.91	11.6567
11.30 %	2010	0.847	98.00	11.6408
11.30 %	2010	0.013	98.00	11.6408
11.30 %	2010	5.00	97.87	11.6637
11.30 %	2010	5.00	97.87	11.6637
11.30 %	2010	10.00	97.87	11.6637
11.30 %	2010	2.00	98.20	11.6057
11.30 %	2010	5.00	98.12	11.6197
11.30 %	2010	5.00	97.93	11.6532
11.30 %	2010	5.00	97.85	11.6673
11.30 %	2010	10.00	97.80	11.6761
10.95 %	2011	10.00	100.05	10.9373
11.83 %	2014	0.003	100.50	11.7530
Contract Date : October 12, 2000				
11.75 %	2001	10.00	100.945	10.5483
11.00 %	2002	5.00	100.60	10.5644
11.15 %	2002	10.00	100.925	10.5811
11.10 %	2003	5.00	100.90	10.6765
11.10 %	2003	5.00	100.95	10.6532
11.10 %	2003	5.00	100.90	10.6765
11.10 %	2003	5.00	100.90	10.6765
12.50 %	2004	5.00	104.90	10.7559
12.50 %	2004	5.00	104.94	10.7421
12.50 %	2004	5.00	105.00	10.7215
12.50 %	2004	5.00	104.90	10.7559
12.50 %	2004	5.00	104.90	10.7559
12.50 %	2004	10.00	104.90	10.7559
12.50 %	2004	5.00	104.99	10.7249
12.50 %	2004	5.00	104.91	10.7524
11.19 %	2005	10.00	101.20	10.8555
11.40 %	2008	5.00	99.78	11.4377
11.40 %	2008	5.00	99.80	11.4337
11.40 %	2008	10.00	99.76	11.4416
11.40 %	2008	5.00	99.795	11.4347
11.40 %	2008	5.00	99.795	11.4347
11.40 %	2008	5.00	99.78	11.4377
11.40 %	2008	5.00	99.79	11.4357
11.40 %	2008	5.00	99.78	11.4377
11.40 %	2008	25.00	99.75	11.4435
11.40 %	2008	5.00	99.75	11.4435
11.40 %	2008	10.00	99.75	11.4435
11.40 %	2008	5.00	99.78	11.4377
11.40 %	2008	10.00	99.75	11.4435
11.40 %	2008	5.00	99.77	11.4396
11.40 %	2008	5.00	99.77	11.4396
11.40 %	2008	10.00	99.77	11.4396
11.40 %	2008	10.00	99.78	11.4377
11.40 %	2008	5.00	99.78	11.4377
11.40 %	2008	10.00	99.78	11.4377

11.40 %	2008	5.00	99.78	11.4377
11.40 %	2008	5.00	99.78	11.4377
11.40 %	2008	5.00	99.78	11.4377
11.40 %	2008	5.00	99.78	11.4377
11.40 %	2008	5.00	99.85	11.4239
11.40 %	2008	5.00	99.78	11.4377
11.40 %	2008	5.00	99.795	11.4347
11.40 %	2008	5.00	99.795	11.4347
11.40 %	2008	5.00	99.82	11.4298
11.40 %	2008	5.00	99.80	11.4337
11.40 %	2008	5.00	99.84	11.4259
11.40 %	2008	5.00	99.80	11.4337
11.40 %	2008	10.00	99.80	11.4337
11.40 %	2008	5.00	99.85	11.4239
11.40 %	2008	5.00	99.77	11.4396
11.40 %	2008	5.00	99.79	11.4357
11.40 %	2008	10.00	99.78	11.4377
11.40 %	2008	5.00	99.84	11.4259
11.40 %	2008	10.00	99.82	11.4298
11.40 %	2008	5.00	99.81	11.4318
11.40 %	2008	5.00	99.75	11.4435
11.40 %	2008	5.00	99.79	11.4357
11.40 %	2008	5.00	99.82	11.4298
11.30 %	2010	8.00	97.90	11.6585
11.30 %	2010	5.00	97.94	11.6514
11.30 %	2010	5.00	97.935	11.6523
11.30 %	2010	5.00	97.94	11.6514
11.30 %	2010	5.00	97.935	11.6523
11.30 %	2010	5.00	97.94	11.6514
11.30 %	2010	5.00	97.90	11.6585
11.83 %	2014	0.50	101.85	11.5575
Total		738.863		

B. State Government Securities

Contract Date : October 11, 2000

12.50% MAHARASHTRA SDL 2004	1.00	104.50	10.9285
12.00% MAHARASHTRA SDL 2010	0.30	100.20	11.9628
Total	1.30		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : October 11, 2000

23/10/2000	0.16	99.7445	7.7700
23/10/2000	2.2975	99.7115	8.7765
23/10/2000	1.15	99.7205	8.5019
23/10/2000	2.00	99.7220	8.4562
23/10/2000	8.0425	99.7220	8.4562

Contract Date : October 12, 2000

23/10/2000	2.00	99.7115	9.5743
23/10/2000	4.00	99.7595	7.9775

Total 19.65

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : October 06, 2000

11/12/2000	5.00	98.4225	8.8396
11/12/2000	10.00	98.4225	8.8396

Contract Date : October 11, 2000			
23/10/2000	2.00	99.7220	8.4562
Contract Date : October 12, 2000			
16/10/2000	5.00	99.9047	8.6806
23/10/2000	1.50	99.5872	13.7165
30/10/2000	10.00	99.5508	9.1248
18/12/2000	0.1675	98.2861	9.4737
18/12/2000	4.00	98.2860	9.4743
18/12/2000	0.25	98.2861	9.4737
18/12/2000	0.80	98.2861	9.4737
18/12/2000	0.40	98.2861	9.4737
18/12/2000	0.10	98.3748	8.9753
18/12/2000	0.70	98.2861	9.4737
18/12/2000	0.50	98.2861	9.4737
08/01/2001	5.00	97.7378	9.5739
Total	45.4175		
(iii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : October 11, 2000			
23/11/2000	5.8225	98.8624	9.7407
15/03/2001	5.00	95.7965	10.3046
15/03/2001	5.00	95.7965	10.3046
Total	15.8225		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : October 11, 2000			
19/10/2000	5.00	99.8181	8.2915
19/10/2000	8.00	99.8181	8.2915
19/10/2000	16.00	99.8220	8.1134
03/05/2001	5.00	94.4825	10.4199
15/06/2001	5.00	93.4204	10.3792
28/06/2001	5.00	93.2199	10.1825
23/08/2001	5.00	91.6913	10.4380
06/09/2001	5.00	91.3389	10.4594
20/09/2001	10.00	91.0190	10.4408
04/10/2001	5.00	90.6866	10.4420
Contract Date : October 12, 2000			
19/10/2000	2.00	99.8239	9.1734
02/11/2000	9.00	99.4479	9.6229
03/05/2001	5.00	94.4825	10.4712
18/05/2001	15.00	94.1253	10.4214
18/05/2001	5.00	94.1094	10.4513
18/05/2001	10.00	94.1253	10.4214
28/06/2001	25.00	93.0045	10.5710
28/06/2001	15.00	93.0045	10.5710
06/09/2001	5.00	91.3163	10.5211
06/09/2001	20.00	91.3163	10.5211
06/09/2001	10.00	91.3163	10.5211
06/09/2001	5.00	91.3163	10.5211
Total	195.00		

II. REPO Transactions *
(Other than with RBI)

Nomenclature	Amount (Face Value)	Price * Per Rs.100	Repo Rate (%pa)	Repo Period
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(1)	(in Rs.Crore)	Nominal		(Days)
	(2)	(3)	(4)	(5)

A. Government of India Dated Securities				
11.55 % 2001	15.00	100.70	10.00	11
11.55 % 2001	15.00	100.70	10.00	11
10.85 % 2001	25.00	100.25	10.00	1
10.85 % 2001	25.00	100.25	10.00	1
11.75 % 2001	100.00	101.00	9.50	18
11.75 % 2001	15.00	100.75	10.00	12
12.50 % 2004	15.00	104.80	10.20	12
12.32 % 2011	25.00	103.40	10.00	1
12.32 % 2011	25.00	103.40	10.00	1
12.32 % 2011	25.00	103.40	10.00	1
12.32 % 2011	25.00	103.40	10.00	1
12.32 % 2011	25.00	103.40	10.00	1
12.32 % 2011	25.00	103.40	10.00	1
11.83 % 2014	10.00	102.00	10.25	9
Total	370.00			
B. Treasury Bills				
(i) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
12/07/2001	15.00	92.6863	9.70	1
12/07/2001	25.00	92.6863	9.70	1
12/07/2001	25.00	92.6863	9.70	1
Total	65.00			

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* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 12 October 2000

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