

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 16 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 13, 2000			
12.50 % 2004	5.00	104.78	10.7958
8.75 % 2010	2.00	86.40	11.0010
Contract Date : October 14, 2000			
11.15 % 2002	5.00	100.88	10.6059
11.15 % 2002	5.00	100.89	10.6000
11.15 % 2002	5.00	100.96	10.5583
11.15 % 2002	5.00	100.92	10.5821
11.10 % 2003	10.00	100.97	10.6423
11.10 % 2003	5.00	100.95	10.6516
11.10 % 2003	5.00	100.88	10.6843
12.50 % 2004	10.00	104.96	10.7325
12.50 % 2004	5.00	104.95	10.7359
12.50 % 2004	0.10	105.00	10.7187
12.50 % 2004	5.00	104.94	10.7394
12.50 % 2004	5.00	104.94	10.7394
11.00 % 2006	5.00	99.83	11.0319
11.40 % 2008	0.50	100.00	11.3944
11.40 % 2008	5.00	99.68	11.4571
11.40 % 2008	5.00	99.67	11.4591
11.40 % 2008	5.00	99.66	11.4610
11.40 % 2008	5.00	99.58	11.4768
11.40 % 2008	5.00	99.59	11.4748
11.40 % 2008	5.00	99.59	11.4748
11.40 % 2008	5.00	99.65	11.4630
11.40 % 2008	5.00	99.66	11.4610
11.40 % 2008	2.00	99.90	11.4140
11.40 % 2008	5.00	99.58	11.4768
11.40 % 2008	5.00	99.59	11.4748
11.40 % 2008	5.00	99.57	11.4787
11.40 % 2008	5.00	99.66	11.4610
11.40 % 2008	5.00	99.66	11.4610
11.40 % 2008	5.00	99.59	11.4748
11.40 % 2008	5.00	99.65	11.4630
11.40 % 2008	5.00	99.62	11.4689
11.40 % 2008	5.00	99.65	11.4630
11.40 % 2008	10.00	99.60	11.4728
11.30 % 2010	1.00	97.78	11.6797
11.30 % 2010	5.00	97.66	11.7009

11.30 %	2010	5.00	97.81	11.6744
11.30 %	2010	5.00	97.81	11.6744
11.30 %	2010	5.00	97.81	11.6744
11.30 %	2010	2.50	97.80	11.6762
11.30 %	2010	5.00	97.80	11.6762
11.30 %	2010	5.00	97.80	11.6762
11.30 %	2010	5.00	97.80	11.6762
11.30 %	2010	1.00	97.95	11.6497
11.30 %	2010	0.50	97.60	11.7116
11.30 %	2010	5.00	97.80	11.6762
11.30 %	2010	5.00	97.80	11.6762
11.30 %	2010	5.00	97.68	11.6974
12.32 %	2011	0.015	104.85	11.4972
12.32 %	2011	0.35	104.00	11.6361
10.95 %	2011	1.00	97.00	11.4401
12.40 %	2013	15.00	104.30	11.7381
Contract Date : October 16, 2000				
13.75 %	2001	5.00	101.79	10.5821
10.85 %	2001	5.00	100.25	10.4646
10.85 %	2001	5.00	100.25	10.4646
11.75 %	2001	5.00	100.97	10.5009
11.75 %	2001	0.25	100.94	10.5379
11.75 %	2001	5.00	100.97	10.5009
11.15 %	2002	5.00	101.02	10.5204
11.15 %	2002	5.00	101.01	10.5264
11.15 %	2002	10.00	101.005	10.5293
11.15 %	2002	5.00	101.02	10.5204
11.15 %	2002	10.00	101.02	10.5204
11.15 %	2002	5.00	101.01	10.5264
11.15 %	2002	5.00	101.02	10.5204
11.15 %	2002	5.00	101.02	10.5204
11.10 %	2003	5.00	101.02	10.6174
11.10 %	2003	5.00	101.04	10.6081
11.10 %	2003	5.00	101.04	10.6081
11.10 %	2003	5.00	101.04	10.6081
11.10 %	2003	5.00	101.00	10.6267
11.83 %	2003	5.00	102.75	10.6351
12.50 %	2004	5.00	105.02	10.7090
12.50 %	2004	5.00	105.00	10.7159
12.50 %	2004	5.00	105.05	10.6987
12.50 %	2004	5.00	105.04	10.7022
12.50 %	2004	5.00	105.00	10.7159
12.50 %	2004	5.00	105.03	10.7056
12.50 %	2004	5.00	105.05	10.6987
12.50 %	2004	10.00	105.00	10.7159
11.98 %	2004	5.00	103.65	10.7988
11.98 %	2004	5.00	103.60	10.8145
11.98 %	2004	5.00	103.60	10.8145
11.19 %	2005	5.00	101.15	10.8681
11.68 %	2006	5.00	102.35	11.0952
11.68 %	2006	5.00	102.355	11.0940
11.40 %	2008	5.00	99.705	11.4520
11.40 %	2008	5.00	99.75	11.4432
11.40 %	2008	5.00	99.75	11.4432
11.40 %	2008	5.00	99.75	11.4432

11.40 %	2008	5.00	99.76	11.4412
11.40 %	2008	5.00	99.71	11.4511
11.40 %	2008	5.00	99.72	11.4491
11.40 %	2008	5.00	99.73	11.4471
11.40 %	2008	5.00	99.775	11.4383
11.40 %	2008	5.00	99.78	11.4373
11.40 %	2008	5.00	99.78	11.4373
11.40 %	2008	5.00	99.77	11.4393
11.40 %	2008	5.00	99.78	11.4373
11.40 %	2008	5.00	99.78	11.4373
11.40 %	2008	5.00	99.70	11.4530
11.40 %	2008	5.00	99.71	11.4511
11.40 %	2008	5.00	99.77	11.4393
11.40 %	2008	5.00	99.70	11.4530
11.40 %	2008	5.00	99.79	11.4354
11.40 %	2008	5.00	99.72	11.4491
11.40 %	2008	5.00	99.705	11.4520
11.40 %	2008	5.00	99.77	11.4393
11.40 %	2008	5.00	99.73	11.4471
11.40 %	2008	5.00	99.715	11.4501
11.40 %	2008	5.00	99.75	11.4432
11.40 %	2008	5.00	99.77	11.4393
11.40 %	2008	5.00	99.73	11.4471
11.40 %	2008	5.00	99.75	11.4432
11.40 %	2008	5.00	99.71	11.4511
11.40 %	2008	5.00	99.705	11.4520
11.99 %	2009	1.00	102.00	11.6114
11.30 %	2010	10.00	97.89	11.6604
11.30 %	2010	10.00	97.90	11.6586
11.30 %	2010	5.00	97.88	11.6621
11.30 %	2010	5.00	97.90	11.6586
11.30 %	2010	10.00	97.88	11.6621
10.50 %	2014	1.50	92.00	11.6707
Total		618.715		

B. State Government Securities

Contract Date : October 12, 2000				
12.00% MAHARASHTRA SDL 2010	1.00	100.20		11.9627
Contract Date : October 14, 2000				
12.00% MAHARASHTRA SDL 2010	1.00	100.20		11.9624
Total	2.00			

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : October 16, 2000				
23/10/2000	7.50	99.8134		9.7213
23/10/2000	0.50	99.8134		9.7213
23/10/2000	14.00	99.8153		9.6222
30/10/2000	5.00	99.6274		9.7238
30/10/2000	5.00	99.6274		9.7238
Total	32.00			

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : October 16, 2000

30/10/2000	9.00	99.6274	9.7238
08/01/2001	2.00	97.8384	9.5739
08/01/2001	5.00	97.8384	9.5739
Total	16.00		
(iii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
NIL			
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : October 14, 2000			
06/09/2001	5.00	91.3756	10.5064
06/09/2001	9.00	91.3905	10.4865
04/10/2001	5.00	90.7017	10.5114
04/10/2001	5.00	90.7335	10.4718
04/10/2001	5.00	90.7017	10.5114
Contract Date : October 16, 2000			
19/10/2000	2.00	99.9121	10.6746
02/11/2000	6.00	99.5410	9.8733
22/02/2001	0.385	96.6689	9.7233
18/05/2001	4.0125	94.2008	10.4713
18/05/2001	5.00	94.2269	10.4213
15/06/2001	5.00	93.5204	10.4214
15/06/2001	5.00	93.5204	10.4214
15/06/2001	20.00	93.5204	10.4214
28/06/2001	15.00	93.1657	10.4713
23/08/2001	5.00	91.7522	10.5211
04/10/2001	5.00	90.6619	10.6209
04/10/2001	5.00	90.6938	10.5809
Total	106.3975		

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				
13.85 % 2000	20.00	100.53	10.10	1
10.85 % 2001	50.00	100.25	10.60	1
12.32 % 2011	25.00	103.65	10.90	1
12.32 % 2011	25.00	103.65	10.90	1
12.32 % 2011	25.00	103.65	10.90	1
12.32 % 2011	25.00	103.65	10.90	1
12.32 % 2011	25.00	103.65	10.90	1
Total	220.00			
B. Treasury Bills				
(i) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
22/02/2001	20.00	96.4711	10.35	1
08/03/2001	11.00	96.1212	11.00	7
18/05/2001	27.00	94.2269	10.90	1

18/05/2001	27.00	94.2269	10.90	1
31/05/2001	27.00	93.8976	10.90	1
31/05/2001	27.00	93.8976	10.90	1
15/06/2001	11.00	93.5204	10.25	1
12/07/2001	25.00	92.7857	10.35	1
12/07/2001	25.00	92.7857	10.35	1
Total	200.00			

 * Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 16 October 2000

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