

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 17 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			
11.40 % 2008	5.00	99.50	11.4926
Contract Date : October 13, 2000			
11.40 % 2008	5.00	99.69	11.4551
Contract Date : October 14, 2000			
Contract Date : October 16, 2000			
13.75 % 2001	4.00	101.84	10.4969
10.85 % 2001	0.15	100.30	10.3971
11.10 % 2003	5.00	101.03	10.6127
11.10 % 2003	5.00	101.03	10.6127
11.83 % 2003	15.00	102.75	10.6351
11.83 % 2003	25.00	102.70	10.6561
11.83 % 2003	25.00	102.75	10.6351
12.50 % 2004	5.00	104.98	10.7228
14.00 % 2005	0.17	110.65	10.9995
11.19 % 2005	5.00	101.10	10.8816
11.19 % 2005	5.00	101.12	10.8762
11.75 % 2006	5.00	102.47	11.1374
11.00 % 2006	0.10	99.95	11.0033
11.00 % 2006	5.00	99.82	11.0343
11.50 % 2007	5.00	100.54	11.3838
11.50 % 2007	5.00	100.62	11.3669
11.50 % 2008	5.00	100.12	11.4706
11.40 % 2008	2.00	99.80	11.4334
11.40 % 2008	5.00	99.67	11.4589
11.40 % 2008	5.00	99.69	11.4550
11.40 % 2008	5.00	99.665	11.4599
11.40 % 2008	5.00	99.71	11.4511
11.40 % 2008	5.00	99.72	11.4491
11.40 % 2008	5.00	99.71	11.4511
11.30 % 2010	0.05	97.85	11.6674
11.30 % 2010	0.20	97.95	11.6498
11.30 % 2010	3.00	97.85	11.6674
11.30 % 2010	1.00	97.91	11.6568
11.30 % 2010	5.00	97.81	11.6745
11.30 % 2010	2.00	97.65	11.7028
11.30 % 2010	0.50	97.93	11.6533
11.30 % 2010	5.00	97.81	11.6745
11.30 % 2010	1.8959	97.92	11.6551
12.32 % 2011	77.65	103.68	11.6886
12.32 % 2011	10.00	103.70	11.6853

12.32 %	2011	10.00	103.70	11.6853
	Contract Date : October 17, 2000			
10.85 %	2001	5.00	100.235	10.4834
10.85 %	2001	5.00	100.235	10.4834
10.85 %	2001	10.00	100.24	10.4766
11.75 %	2001	5.00	100.95	10.5213
13.31 %	2001	5.00	102.645	10.6367
13.31 %	2001	10.00	102.645	10.6367
11.15 %	2002	5.00	100.98	10.5432
11.10 %	2003	5.00	100.99	10.6306
11.10 %	2003	5.00	101.00	10.6259
12.50 %	2004	5.00	104.96	10.7283
12.50 %	2004	5.00	104.925	10.7404
12.50 %	2004	10.00	104.94	10.7352
12.50 %	2004	5.00	105.00	10.7145
12.50 %	2004	5.00	104.99	10.7180
12.50 %	2004	5.00	104.93	10.7387
12.50 %	2004	5.00	104.925	10.7404
12.50 %	2004	5.00	104.93	10.7387
12.50 %	2004	5.00	104.935	10.7369
12.50 %	2004	5.00	104.97	10.7249
11.00 %	2006	5.00	99.815	11.0355
11.00 %	2006	5.00	99.80	11.0390
11.50 %	2007	5.00	100.66	11.3583
11.50 %	2008	5.00	100.13	11.4687
11.40 %	2008	5.00	99.66	11.4608
11.40 %	2008	5.00	99.735	11.4461
11.40 %	2008	5.00	99.72	11.4490
11.40 %	2008	5.00	99.71	11.4510
11.40 %	2008	5.00	99.72	11.4490
11.40 %	2008	5.00	99.72	11.4490
11.40 %	2008	5.00	99.71	11.4510
11.40 %	2008	5.00	99.72	11.4490
11.40 %	2008	5.00	99.65	11.4628
11.40 %	2008	5.00	99.695	11.4539
11.40 %	2008	10.00	99.675	11.4579
11.40 %	2008	10.00	99.70	11.4530
11.40 %	2008	5.00	99.725	11.4480
11.40 %	2008	5.00	99.69	11.4549
11.40 %	2008	5.00	99.67	11.4588
11.40 %	2008	5.00	99.67	11.4588
11.40 %	2008	10.00	99.72	11.4490
11.40 %	2008	5.00	99.74	11.4451
11.40 %	2008	10.00	99.70	11.4530
11.40 %	2008	5.00	99.67	11.4588
11.30 %	2010	5.00	97.81	11.6745
11.30 %	2010	5.00	97.79	11.6781
11.30 %	2010	5.00	97.81	11.6745
11.30 %	2010	5.00	97.86	11.6657
11.30 %	2010	5.00	97.87	11.6639
11.30 %	2010	10.00	97.87	11.6639
11.30 %	2010	5.00	97.87	11.6639
11.30 %	2010	5.00	97.87	11.6639
11.30 %	2010	5.00	97.85	11.6675
11.30 %	2010	0.20	97.95	11.6498

11.30 %	2010	5.00	97.81	11.6745
11.30 %	2010	10.00	97.87	11.6639
11.30 %	2010	5.00	97.805	11.6754
11.30 %	2010	5.00	97.84	11.6692
10.95 %	2011	0.40	96.75	11.4828
Total		603.3159		

B. State Government Securities

Contract Date : October 16, 2000

12.00% ANDHRA PRADESH SDL 2010	0.9695	100.30	11.9447
12.00% ANDHRA PRADESH SDL 2010	0.2905	100.30	11.9447
Total	1.26		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : October 17, 2000

30/10/2000	1.70	99.6539	9.7245
Total	1.70		

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : October 16, 2000

18/12/2000	2.0825	98.3133	9.9126
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Contract Date : October 17, 2000

13/11/2000	5.00	99.2657	9.9727
27/11/2000	35.00	98.8892	9.9725
04/12/2000	25.00	98.6956	10.0224
18/12/2000	0.05	98.4943	8.9751
18/12/2000	15.00	98.3133	10.0725
25/12/2000	5.00	98.1975	9.6834
08/01/2001	5.00	97.8636	9.5738
15/01/2001	5.00	97.5678	10.0821

Total 97.1325

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : October 17, 2000

04/01/2001	0.36	97.8815	9.9725
01/02/2001	5.00	97.0829	10.2218
15/03/2001	10.9275	95.9650	10.2718
29/03/2001	0.24	95.6230	10.2218

Total 16.5275

(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : October 16, 2000

16/11/2000	1.00	99.2090	9.3619
14/12/2000	20.00	98.4127	9.9508
27/12/2000	5.00	98.0638	9.9818
18/05/2001	5.00	94.2471	10.3826
18/05/2001	10.00	94.2471	10.3826
23/08/2001	1.00	91.6949	10.6008
06/09/2001	5.00	91.4370	10.4887
04/10/2001	5.00	90.7653	10.4913
04/10/2001	10.00	90.7494	10.5112

Contract Date : October 17, 2000

19/10/2000	2.00	99.9480	9.4689
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16/11/2000	2.50	99.2252	9.4743
16/11/2000	10.00	99.1847	9.9736
25/01/2001	10.00	97.2814	10.1722
18/05/2001	10.00	94.2627	10.4013
31/05/2001	15.00	93.9665	10.3416
31/05/2001	25.00	93.9228	10.4214
28/06/2001	15.00	93.2270	10.4113
28/06/2001	10.00	93.1907	10.4712
26/07/2001	10.00	92.5758	10.3515
23/08/2001	5.00	91.7909	10.5011
23/08/2001	20.00	91.7909	10.5011
06/09/2001	5.00	91.4444	10.5111
06/09/2001	5.00	91.5038	10.4314
06/09/2001	10.00	91.4518	10.5012
04/10/2001	5.00	90.7653	10.5211
04/10/2001	10.00	90.8289	10.4413
04/10/2001	5.00	90.8051	10.4712
04/10/2001	10.00	90.8289	10.4413
04/10/2001	40.00	90.8289	10.4413
Total	286.50		

II. REPO Transactions *
(Other than with RBI)

Nomenclature (1)	Amount (Face Value) (in Rs.Crore) (2)	Price * Per Rs.100 Nominal (3)	Repo Rate (%pa) (4)	Repo Period (Days) (5)
A. Government of India Dated Securities				
11.55 % 2001	5.00	100.65	11.00	14
12.69 % 2002	30.00	102.70	10.60	14
11.83 % 2003	10.00	102.80	10.60	14
11.83 % 2003	5.00	102.60	11.00	14
11.98 % 2004	25.00	103.50	10.75	14
12.29 % 2010	25.00	103.25	10.50	1
12.29 % 2010	25.00	103.25	10.50	1
12.29 % 2010	25.00	103.25	10.50	1
12.29 % 2010	25.00	103.25	10.50	1
12.25 % 2010	25.00	103.15	10.50	1
12.25 % 2010	25.00	103.15	10.50	1
12.25 % 2010	25.00	103.15	10.50	1
12.25 % 2010	25.00	103.15	10.50	1
Total	275.00			
B. Treasury Bills				
(i) 14 Day Bills (Maturity-wise) (DD/MM/YYYY)				
NIL				
(ii) 91 Day Bills (Maturity-wise) (DD/MM/YYYY)				
02/01/2001	20.00	97.9037	10.10	1
Total	20.00			
(iii) 182 Day Bills (Maturity-wise) (DD/MM/YYYY)				

18/01/2001	14.00	97.4790	10.10	1
Total	14.00			
(iv) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
08/02/2001	27.00	96.8833	10.50	1
22/02/2001	20.00	96.5302	10.10	1
22/02/2001	20.00	96.5302	10.10	1
22/02/2001	27.00	96.5139	10.50	1
22/02/2001	27.00	96.5139	10.50	1
22/02/2001	27.00	96.5139	10.50	1
31/05/2001	15.00	93.9501	10.10	1
31/05/2001	15.00	93.9501	10.10	1
Total	178.00			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 17 October 2000

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