

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 20 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 18, 2000			
13.55 % 2001	5.00	102.97	10.6100
Contract Date : October 19, 2000			
10.85 % 2001	2.50	100.33	10.3512
13.55 % 2001	10.00	103.00	10.5750
11.00 % 2002	5.00	100.67	10.5127
11.00 % 2002	5.00	100.69	10.4985
11.15 % 2002	10.00	101.07	10.4872
11.15 % 2002	5.00	101.06	10.4932
11.15 % 2002	5.00	101.055	10.4962
13.82 % 2002	15.00	105.39	10.6190
11.10 % 2003	5.00	101.075	10.5893
12.50 % 2004	0.20	105.15	10.6600
12.50 % 2004	1.00	104.98	10.7187
12.50 % 2004	1.00	104.98	10.7187
12.59 % 2004	0.06	106.10	10.5285
11.98 % 2004	5.00	103.72	10.7744
14.00 % 2005	2.00	110.30	11.0882
11.68 % 2006	5.00	102.59	11.0353
11.68 % 2006	5.00	102.585	11.0366
11.75 % 2006	5.00	102.74	11.0702
11.00 % 2006	5.00	99.92	11.0104
11.00 % 2006	5.00	99.93	11.0080
11.40 % 2008	10.00	99.78	11.4371
11.40 % 2008	5.00	99.775	11.4381
11.40 % 2008	10.00	99.79	11.4351
11.40 % 2008	10.00	99.79	11.4351
11.40 % 2008	10.00	99.80	11.4332
11.40 % 2008	10.00	99.80	11.4332
11.40 % 2008	5.00	99.80	11.4332
11.40 % 2008	5.00	99.80	11.4332
11.40 % 2008	5.00	99.80	11.4332
11.30 % 2010	0.71	98.00	11.6411
11.30 % 2010	3.50	97.96	11.6481
11.30 % 2010	0.15	98.05	11.6323
11.30 % 2010	5.00	97.94	11.6517
11.30 % 2010	0.30	98.00	11.6411
11.30 % 2010	5.00	97.94	11.6517
10.95 % 2011	0.50	97.20	11.4072
10.95 % 2011	0.50	96.75	11.4831

10.25 %	2012	1.00	93.60	11.2465
11.03 %	2012	1.00	96.30	11.6088
Contract Date : October 20, 2000				
12.70 %	2001	1.00	100.63	10.7309
11.15 %	2002	5.00	101.085	10.4772
11.15 %	2002	5.00	101.09	10.4742
11.15 %	2002	5.00	101.08	10.4801
11.15 %	2002	5.00	101.09	10.4742
11.15 %	2002	5.00	101.08	10.4801
11.15 %	2002	5.00	101.08	10.4801
13.82 %	2002	7.45	105.40	10.6089
11.10 %	2003	5.00	101.09	10.5814
11.10 %	2003	5.00	101.09	10.5814
11.10 %	2003	5.00	101.075	10.5884
11.10 %	2003	5.00	101.09	10.5814
12.50 %	2004	5.00	105.10	10.6759
12.50 %	2004	5.00	105.10	10.6759
12.50 %	2004	5.00	105.10	10.6759
12.50 %	2004	10.00	105.10	10.6759
12.50 %	2004	5.00	105.12	10.6690
12.50 %	2004	5.00	105.12	10.6690
12.50 %	2004	5.00	105.10	10.6759
12.50 %	2004	5.00	105.115	10.6707
12.50 %	2004	5.00	105.105	10.6741
12.50 %	2004	5.00	105.11	10.6724
12.50 %	2004	5.00	105.10	10.6759
12.50 %	2004	5.00	105.11	10.6724
12.50 %	2004	5.00	105.10	10.6759
12.50 %	2004	5.00	105.10	10.6759
12.50 %	2004	5.00	105.11	10.6724
12.50 %	2004	5.00	105.105	10.6741
12.50 %	2004	5.00	105.11	10.6724
12.50 %	2004	5.00	105.11	10.6724
12.50 %	2004	5.00	105.10	10.6759
11.98 %	2004	5.00	103.79	10.7515
11.98 %	2004	5.00	103.78	10.7547
11.98 %	2004	5.00	103.80	10.7484
11.98 %	2004	5.00	103.80	10.7484
11.98 %	2004	5.00	103.79	10.7515
11.98 %	2004	5.00	103.79	10.7515
11.19 %	2005	5.00	101.35	10.8134
11.75 %	2006	5.00	102.82	11.0503
11.00 %	2006	5.00	99.96	11.0008
11.00 %	2006	5.00	99.95	11.0032
11.00 %	2006	5.00	99.945	11.0044
11.00 %	2006	5.00	99.935	11.0068
11.00 %	2006	5.00	99.95	11.0032
11.00 %	2006	5.00	99.96	11.0008
11.00 %	2006	5.00	99.96	11.0008
11.00 %	2006	5.00	99.95	11.0032
11.00 %	2006	5.00	99.94	11.0056
11.00 %	2006	5.00	99.95	11.0032
11.50 %	2008	5.00	100.23	11.4490
11.40 %	2008	5.00	99.81	11.4311
11.40 %	2008	5.00	99.89	11.4154

11.40 %	2008	5.00	99.90	11.4135
11.40 %	2008	5.00	99.90	11.4135
11.40 %	2008	5.00	99.86	11.4213
11.40 %	2008	10.00	99.86	11.4213
11.40 %	2008	10.00	99.87	11.4194
11.40 %	2008	5.00	99.91	11.4115
11.40 %	2008	5.00	99.90	11.4135
11.40 %	2008	10.00	99.93	11.4076
11.40 %	2008	5.00	99.90	11.4135
11.40 %	2008	5.00	99.87	11.4194
11.40 %	2008	5.00	99.88	11.4174
11.40 %	2008	5.00	99.89	11.4154
11.40 %	2008	5.00	99.88	11.4174
11.40 %	2008	5.00	99.89	11.4154
11.40 %	2008	5.00	99.89	11.4154
11.40 %	2008	5.00	99.88	11.4174
11.40 %	2008	5.00	99.89	11.4154
11.40 %	2008	5.00	99.89	11.4154
11.40 %	2008	5.00	99.89	11.4154
11.40 %	2008	5.00	99.87	11.4194
11.40 %	2008	5.00	99.89	11.4154
11.40 %	2008	5.00	99.88	11.4174
11.40 %	2008	5.00	99.89	11.4154
11.40 %	2008	5.00	99.90	11.4135
11.40 %	2008	5.00	99.88	11.4174
11.40 %	2008	5.00	99.92	11.4096
11.40 %	2008	5.00	99.90	11.4135
11.40 %	2008	5.00	99.86	11.4213
11.40 %	2008	5.00	99.85	11.4233
11.40 %	2008	10.00	99.87	11.4194
11.40 %	2008	10.00	99.90	11.4135
11.40 %	2008	5.00	99.90	11.4135
11.40 %	2008	0.20	100.05	11.3841
11.40 %	2008	5.00	99.85	11.4233
11.40 %	2008	5.00	99.85	11.4233
11.40 %	2008	10.00	99.86	11.4213
11.40 %	2008	5.00	99.91	11.4115
11.40 %	2008	5.00	99.91	11.4115
11.40 %	2008	5.00	99.91	11.4115
11.40 %	2008	5.00	99.91	11.4115
11.40 %	2008	5.00	99.87	11.4194
11.40 %	2008	5.00	99.91	11.4115
11.40 %	2008	5.00	99.86	11.4213
11.40 %	2008	5.00	99.86	11.4213
11.40 %	2008	5.00	99.90	11.4135
11.40 %	2008	5.00	99.85	11.4233
11.40 %	2008	5.00	99.87	11.4194
11.40 %	2008	5.00	99.86	11.4213
11.99 %	2009	5.00	102.65	11.4900
11.30 %	2010	5.00	97.96	11.6482
11.30 %	2010	0.25	98.10	11.6235
11.30 %	2010	5.00	97.96	11.6482
11.30 %	2010	5.00	97.98	11.6446
11.30 %	2010	15.00	97.98	11.6446
11.30 %	2010	10.00	98.00	11.6411

11.30 %	2010	5.00	97.99	11.6429
11.30 %	2010	5.00	97.95	11.6499
11.30 %	2010	5.00	97.975	11.6455
11.30 %	2010	7.50	97.97	11.6464
11.30 %	2010	5.00	97.98	11.6446
11.30 %	2010	5.00	97.95	11.6499
12.32 %	2011	5.00	103.84	11.6618
12.40 %	2013	15.00	104.42	11.7197
Total		815.82		

B. State Government Securities

Contract Date : October 19, 2000

11.85% GUJRAT SDL 2009	0.008	99.90	11.8630
12.00% UTTAR PRADESH SDL 2010	2.00	100.25	11.9530
Contract Date : October 20, 2000			
12.00% ANDHRA PRADESH SDL 2010	2.2738	100.35	11.9354
Total		4.2818	

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : October 19, 2000

30/10/2000	10.00	99.7404	8.6128
------------	-------	---------	--------

Contract Date : October 20, 2000

30/10/2000	0.85	99.7595	8.7753
------------	------	---------	--------

30/10/2000	0.48	99.7608	8.7278
------------	------	---------	--------

Total 11.33

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : October 19, 2000

30/10/2000	5.00	99.7404	8.6128
------------	------	---------	--------

11/12/2000	10.00	98.6369	9.4910
------------	-------	---------	--------

18/12/2000	5.00	98.4563	9.5119
------------	------	---------	--------

18/12/2000	10.00	98.4563	9.5119
------------	-------	---------	--------

08/01/2001	1.50	97.9393	9.4553
------------	------	---------	--------

15/01/2001	10.00	97.6833	9.8100
------------	-------	---------	--------

Contract Date : October 20, 2000

23/10/2000	2.00	99.9294	8.5722
------------	------	---------	--------

30/10/2000	14.00	99.7431	9.3752
------------	-------	---------	--------

08/01/2001	1.00	97.9603	9.4739
------------	------	---------	--------

Total 58.50

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : October 19, 2000

10/11/2000	11.00	99.4564	9.0433
------------	-------	---------	--------

04/01/2001	0.04	97.9763	9.7642
------------	------	---------	--------

Contract Date : October 20, 2000

15/02/2001	10.00	96.8380	10.0725
------------	-------	---------	---------

Total 21.04

(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : October 19, 2000

02/11/2000	1.00	99.6628	8.7969
------------	------	---------	--------

02/11/2000	0.375	99.6628	8.7969
------------	-------	---------	--------

02/11/2000	10.00	99.6628	8.7969
------------	-------	---------	--------

16/11/2000	0.6825	99.3022	9.1351
25/01/2001	10.00	97.4340	9.7819
22/03/2001	5.00	95.8920	10.1258
06/09/2001	5.00	91.6201	10.3394
04/10/2001	5.00	90.9711	10.3220
04/10/2001	5.00	90.9711	10.3220
18/10/2001	5.00	90.6387	10.3281
18/10/2001	15.00	90.6347	10.3330
18/10/2001	20.00	90.6428	10.3232
18/10/2001	5.00	90.6428	10.3232
18/10/2001	10.00	90.6428	10.3232
18/10/2001	5.00	90.6347	10.3330
18/10/2001	15.00	90.6347	10.3330
Contract Date : October 20, 2000			
02/11/2000	9.00	99.6646	9.4228
18/10/2001	25.00	90.6592	10.3316
18/10/2001	10.00	90.6510	10.3416
18/10/2001	5.00	90.6673	10.3217
18/10/2001	20.00	90.6673	10.3217
18/10/2001	5.00	90.6510	10.3416
18/10/2001	10.00	90.6510	10.3416
18/10/2001	10.00	90.6592	10.3316
18/10/2001	3.8875	90.6347	10.3615
18/10/2001	5.00	90.6428	10.3516
Total	219.945		

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				
11.98 % 2004	25.00	103.80	8.45	4
11.98 % 2004	25.00	103.80	8.45	4
11.98 % 2004	25.00	103.80	8.45	4
11.98 % 2004	25.00	103.80	8.45	4
11.90 % 2007	10.00	103.20	8.50	4
12.00 % 2008	50.00	102.60	8.60	4
11.99 % 2009	90.00	102.55	8.50	4
11.55 % 2001	50.00	100.72	8.00	1
10.85 % 2001	40.00	100.32	8.50	1
11.75 % 2001	50.00	101.04	8.40	3
11.75 % 2001	40.00	101.04	8.25	1
11.75 % 2001	15.00	101.10	8.40	3
11.75 % 2001	1.00	101.10	8.75	3
11.75 % 2001	5.00	101.04	8.50	1
11.47 % 2001	60.00	101.00	8.35	3
11.00 % 2002	30.00	100.68	8.40	3
11.00 % 2002	10.00	100.68	8.40	3
11.00 % 2002	20.00	100.68	8.40	3
11.15 % 2002	30.00	101.08	8.30	3
11.15 % 2002	20.00	101.08	8.25	1

11.15 %	2002	35.00	101.10	8.40	1
11.15 %	2002	60.00	101.08	8.45	3
11.15 %	2002	97.00	101.08	8.40	3
11.15 %	2002	40.00	101.10	8.50	3
11.55 %	2002(INSTAL	15.00	101.90	8.35	3
12.50 %	2004	38.05	105.08	8.25	3
12.50 %	2004	30.00	105.10	8.40	3
11.50 %	2004	25.00	102.30	8.40	3
11.50 %	2004	22.00	102.30	8.40	3
12.59 %	2004	45.00	105.32	9.00	14
11.19 %	2005	100.00	101.35	8.30	3
11.00 %	2006	23.00	99.92	8.50	3
12.00 %	2008	25.00	102.66	8.40	3
12.00 %	2008	25.00	102.66	8.40	3
12.00 %	2008	25.00	102.66	8.40	3
11.40 %	2008	75.00	99.83	8.50	3
11.40 %	2008	25.00	99.85	8.15	1
12.32 %	2011	25.00	103.80	8.65	1
12.32 %	2011	25.00	103.80	8.65	1
12.32 %	2011	25.00	103.80	8.65	1
12.32 %	2011	25.00	103.80	8.65	1
11.83 %	2014	25.00	100.60	8.65	1
11.83 %	2014	25.00	100.60	8.65	1
11.83 %	2014	25.00	100.60	8.65	1
11.83 %	2014	25.00	100.60	8.65	1
Total		1526.05			
B. State Government Dated Securities					
11% MP SDL 2010		0.35	95.00	8.75	3
11% RAJASTHAN SDL 2010		0.43	95.00	8.75	3
11% UP SDL 2010		0.50	95.00	8.75	3
11% AP SDL 2010		0.24	95.00	8.75	3
Total		1.52			
C. 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)					
			NIL		

* Relate to the first leg of Repos
YTM(indicative) will depend upon assumed rate of inflation
Date : 20 October 2000

For previous issues of SGL Data please [click here](#)