

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 21 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 19, 2000			
14.00 % 2005	2.00	110.56	11.0197
11.00 % 2006	5.00	99.93	11.0080
Contract Date : October 20, 2000			
13.85 % 2000	15.00	100.58	10.3945
13.85 % 2001	0.50	101.50	10.1522
10.85 % 2001	5.00	100.33	10.3494
11.75 % 2001	5.00	101.06	10.3713
11.00 % 2002	5.00	100.72	10.4769
11.00 % 2002	5.00	100.70	10.4910
11.00 % 2002	5.00	100.71	10.4840
11.15 % 2002	5.00	101.09	10.4742
11.15 % 2002	5.00	101.10	10.4682
11.15 % 2002	5.00	101.10	10.4682
11.78 % 2003	0.50	102.60	10.6721
12.50 % 2004	0.25	105.25	10.6242
12.50 % 2004	5.00	105.11	10.6724
11.00 % 2006	5.00	99.95	11.0032
11.00 % 2006	5.00	99.955	11.0020
11.00 % 2006	5.00	99.95	11.0032
12.00 % 2008	10.00	102.92	11.4098
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	1.00	99.83	11.4272
11.40 % 2008	5.00	99.87	11.4194
11.40 % 2008	5.00	99.90	11.4135
11.40 % 2008	5.00	99.905	11.4125
11.40 % 2008	5.00	99.80	11.4331
11.40 % 2008	10.00	99.88	11.4174
11.40 % 2008	10.00	99.89	11.4154
11.40 % 2008	10.00	99.90	11.4135
11.40 % 2008	5.00	99.88	11.4174
11.40 % 2008	5.00	99.90	11.4135
11.40 % 2008	5.00	99.87	11.4194
11.50 % 2009	5.00	99.85	11.5244
11.30 % 2010	0.20	98.00	11.6411
11.30 % 2010	10.00	98.00	11.6411
11.30 % 2010	5.00	98.03	11.6358
12.40 % 2013	20.00	104.47	11.7123
10.50 % 2014	1.50	92.00	11.6716
Contract Date : October 21, 2000			

10.85 %	2001	5.00	100.32	10.3613
10.85 %	2001	5.00	100.32	10.3613
11.15 %	2002	5.00	101.10	10.4670
11.55 %	2002	5.00	101.83	10.5321
11.10 %	2003	0.75	101.11	10.5712
12.50 %	2004	5.00	105.11	10.6710
12.50 %	2004	5.00	105.11	10.6710
12.50 %	2004	5.00	105.11	10.6710
12.50 %	2004	5.00	105.115	10.6693
12.50 %	2004	5.00	105.11	10.6710
12.50 %	2004	5.00	105.11	10.6710
12.50 %	2004	5.00	105.095	10.6762
12.50 %	2004	5.00	105.11	10.6710
11.68 %	2006	10.00	102.68	11.0125
11.68 %	2006	5.00	102.68	11.0125
11.00 %	2006	10.00	99.96	11.0008
11.00 %	2006	5.00	99.95	11.0032
11.40 %	2008	5.00	99.89	11.4154
11.40 %	2008	5.00	99.90	11.4134
11.40 %	2008	10.00	99.905	11.4124
11.40 %	2008	5.00	99.90	11.4134
11.40 %	2008	5.00	99.90	11.4134
11.40 %	2008	5.00	99.93	11.4075
11.40 %	2008	10.00	99.895	11.4144
11.40 %	2008	5.00	99.85	11.4232
11.40 %	2008	5.00	99.89	11.4154
11.40 %	2008	5.00	99.93	11.4075
11.40 %	2008	5.00	99.93	11.4075
11.40 %	2008	5.00	99.90	11.4134
11.40 %	2008	5.00	99.96	11.4017
11.40 %	2008	5.00	99.95	11.4036
11.40 %	2008	5.00	99.97	11.3997
11.40 %	2008	10.00	99.90	11.4134
11.40 %	2008	10.00	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	99.89	11.4154
11.40 %	2008	10.00	99.90	11.4134
11.99 %	2009	5.00	102.65	11.4898
11.99 %	2009	5.00	102.65	11.4898
11.99 %	2009	5.00	102.65	11.4898
11.50 %	2010	3.00	99.50	11.5818
11.30 %	2010	2.00	98.00	11.6412
11.30 %	2010	5.00	98.005	11.6403
11.30 %	2010	15.00	98.01	11.6394
11.30 %	2010	5.00	98.00	11.6412
11.30 %	2010	20.00	98.00	11.6412
11.30 %	2010	5.00	98.00	11.6412
11.30 %	2010	5.00	97.99	11.6429
11.30 %	2010	7.526	97.965	11.6473
11.30 %	2010	15.00	98.00	11.6412
11.30 %	2010	10.00	98.00	11.6412
11.30 %	2010	5.00	98.05	11.6323
11.30 %	2010	5.00	98.00	11.6412
11.03 %	2012	2.00	96.35	11.6008
Total		556.226		

B. State Government Securities

Contract Date : October 20, 1900				
12.00% MAHARASHTRA SDL 2010	1.075	100.38		11.9522
12.00% ANDHRA PRADESH SDL 2010	1.00	100.38		11.9522
Contract Date : October 20, 2000				
12.15% RAJASTHAN SDL 2008	1.00	101.95		11.7507
12.00% GUJARAT SDL 2010	1.0113	100.35		11.9354
Contract Date : October 21, 2000				
11.70% TAMILNADU SDL 2010	1.8361	99.00		11.8682
12.00% HARYANA SDL 2010	2.3835	100.44		11.9188
12.00% PUNJAB SDL 2010	2.529	100.44		11.9188
12.00% ANDHRA PRADESH SDL 2010	2.9862	100.44		11.9188
12.00% UTTAR PRADESH SDL 2010	5.00	100.44		11.9188
12.00% ANDHRA PRADESH SDL 2010	5.00	100.32		11.9405
12.00% ANDHRA PRADESH S.D.				
2011	0.70	100.44		11.9236
Total	24.5211			

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : October 21, 2000				
30/10/2000	5.00	99.7908		8.4787
Total	5.00			

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : October 20, 2000				
11/12/2000	2.8575	98.6492		9.5851
Total	2.8575			

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : October 20, 2000				
10/11/2000	5.00	99.4767		9.1182
18/01/2001	0.03	97.7129		9.4666
Total	5.03			

(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : October 20, 2000				
28/06/2001	10.00	93.3862		10.2706
28/06/2001	10.00	93.3862		10.2706
09/08/2001	0.07	92.4214		10.1871
09/08/2001	0.02	92.4214		10.1871
09/08/2001	0.065	92.4214		10.1871
18/10/2001	10.00	90.6744		10.3130
18/10/2001	10.00	90.6907		10.2932
Contract Date : October 21, 2000				
22/03/2001	10.00	95.9446		10.1221
Total	50.155			

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

11.40 %	2008	25.00	99.75	9.74	16
11.30 %	2010	20.00	97.95	10.50	14
12.40 %	2013	10.00	104.60	10.50	14
12.69 %	2002	25.00	103.00	9.70	15
12.25 %	2010	6.00	103.90	9.50	15
12.50 %	2004	45.00	105.10	9.00	14
12.29 %	2010	25.00	103.80	9.50	2
12.29 %	2010	25.00	103.80	9.50	2
12.29 %	2010	25.00	103.80	9.50	2
12.29 %	2010	25.00	103.80	9.50	2
12.25 %	2010	25.00	103.30	9.50	2
12.25 %	2010	25.00	103.30	9.50	2
12.25 %	2010	25.00	103.30	9.50	2
12.25 %	2010	25.00	103.30	9.50	2
Total		331.00			

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)

18/01/2001	12.65	97.6546	8.96	2
15/02/2001	25.00	96.8640	9.35	2

Total 37.65

(iv) 364 Day Bills (Maturity-wise)
(DD/MM/YYYY)

18/05/2001	20.00	94.4307	9.35	2
31/05/2001	20.00	94.1316	8.96	2
31/05/2001	20.00	94.1316	8.96	2
12/07/2001	10.00	93.0353	9.35	2
18/10/2001	20.00	90.6825	8.60	2
18/10/2001	25.00	90.6825	8.60	2

Total 115.00

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 21 October 2000

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