

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 23 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 20, 2000			
11.30 % 2010	0.085	98.40	11.5708
11.83 % 2014	0.60	101.26	11.6431
Contract Date : October 21, 2000			
11.15 % 2002	5.00	101.10	10.4670
13.82 % 2002	5.00	105.38	10.6159
11.10 % 2003	5.00	101.09	10.5806
11.10 % 2003	5.00	101.095	10.5782
12.50 % 2004	5.00	105.10	10.6744
12.50 % 2004	5.00	105.10	10.6744
12.50 % 2004	5.00	105.10	10.6744
12.50 % 2004	10.00	105.10	10.6744
12.50 % 2004	10.00	105.105	10.6727
11.98 % 2004	10.00	103.80	10.7476
9.90 % 2005	5.00	96.80	10.8162
9.90 % 2005	0.06	97.00	10.7578
11.40 % 2008	10.00	99.88	11.4173
11.40 % 2008	5.00	99.88	11.4173
11.40 % 2008	5.00	99.88	11.4173
11.40 % 2008	5.00	99.88	11.4173
11.40 % 2008	5.00	99.88	11.4173
11.40 % 2008	5.00	99.88	11.4173
11.40 % 2008	5.00	99.95	11.4036
11.40 % 2008	5.00	99.95	11.4036
11.40 % 2008	10.00	99.95	11.4036
12.25 % 2008	5.00	103.85	11.4883
11.30 % 2010	0.06	98.15	11.6147
11.30 % 2010	5.00	98.01	11.6394
11.30 % 2010	5.00	97.98	11.6447
11.30 % 2010	0.10	98.20	11.6059
11.30 % 2010	2.00	97.88	11.6623
11.30 % 2010	5.00	97.98	11.6447
11.30 % 2010	5.00	97.98	11.6447
10.95 % 2011	0.60	96.75	11.4834
11.83 % 2014	1.00	101.00	11.6809
12.30 % 2016	1.00	103.50	11.7992
10.70 % 2020	6.00	93.10	11.6001
Contract Date : October 23, 2000			
13.85 % 2001	15.00	101.38	10.3688
11.55 % 2001	5.00	100.68	10.4519
11.00 % 2002	5.00	100.705	10.4863
11.00 % 2002	5.00	100.705	10.4863

11.00 %	2002	5.00	100.705	10.4863
11.15 %	2002	10.00	101.07	10.4828
11.15 %	2002	5.00	101.075	10.4798
11.15 %	2002	5.00	101.08	10.4768
11.15 %	2002	5.00	101.075	10.4798
11.10 %	2003	0.50	101.11	10.5696
11.10 %	2003	15.00	101.095	10.5766
11.10 %	2003	5.00	101.09	10.5789
11.10 %	2003	10.00	101.09	10.5789
11.10 %	2003	15.00	101.095	10.5766
11.10 %	2003	5.00	101.10	10.5743
11.10 %	2003	5.00	101.09	10.5789
12.50 %	2004	5.00	105.09	10.6751
12.50 %	2004	5.00	105.095	10.6734
12.50 %	2004	10.00	105.095	10.6734
12.50 %	2004	5.00	105.09	10.6751
12.50 %	2004	10.00	105.095	10.6734
12.50 %	2004	5.00	105.095	10.6734
12.50 %	2004	5.00	105.095	10.6734
12.50 %	2004	5.00	105.095	10.6734
12.50 %	2004	5.00	105.09	10.6751
12.50 %	2004	5.00	105.085	10.6768
12.50 %	2004	5.00	105.095	10.6734
12.50 %	2004	0.50	105.00	10.7062
11.98 %	2004	5.00	103.79	10.7490
11.98 %	2004	5.00	103.78	10.7522
9.90 %	2005	5.00	96.77	10.8259
9.90 %	2005	5.00	96.80	10.8171
9.90 %	2005	5.00	96.81	10.8142
14.00 %	2005	0.30	110.90	10.9255
14.00 %	2005	25.00	110.70	10.9781
11.25 %	2005	10.00	101.60	10.7940
10.20 %	2005	5.00	97.76	10.8093
11.19 %	2005	5.00	101.40	10.7992
11.68 %	2006	10.00	102.68	11.0117
11.00 %	2006	10.00	99.95	11.0032
11.00 %	2006	5.00	99.95	11.0032
11.00 %	2006	5.00	99.95	11.0032
11.00 %	2006	5.00	99.95	11.0032
11.40 %	2008	0.50	99.88	11.4172
11.40 %	2008	5.00	99.885	11.4162
11.40 %	2008	5.00	99.89	11.4152
11.40 %	2008	5.00	99.89	11.4152
11.40 %	2008	5.00	99.89	11.4152
11.40 %	2008	5.00	99.89	11.4152
11.40 %	2008	5.00	99.88	11.4172
11.40 %	2008	10.00	99.89	11.4152
11.40 %	2008	5.00	99.905	11.4123
11.40 %	2008	25.00	99.905	11.4123
11.40 %	2008	5.00	99.885	11.4162
11.40 %	2008	5.00	99.865	11.4201
11.40 %	2008	10.00	99.89	11.4152
11.40 %	2008	5.00	99.90	11.4133
11.40 %	2008	5.00	99.89	11.4152
11.40 %	2008	10.00	99.88	11.4172
11.40 %	2008	5.00	99.90	11.4133
11.40 %	2008	5.00	99.885	11.4162

11.40 %	2008	10.00	99.88	11.4172
11.40 %	2008	5.00	99.875	11.4182
11.40 %	2008	1.00	99.80	11.4329
11.40 %	2008	5.00	99.89	11.4152
11.40 %	2008	5.00	99.89	11.4152
11.40 %	2008	5.00	99.89	11.4152
11.40 %	2008	5.00	99.90	11.4133
11.40 %	2008	5.00	99.88	11.4172
11.40 %	2008	5.00	99.88	11.4172
11.40 %	2008	5.00	99.85	11.4231
11.40 %	2008	5.00	99.87	11.4192
11.40 %	2008	25.00	99.90	11.4133
11.99 %	2009	5.00	102.65	11.4893
11.99 %	2009	5.00	102.65	11.4893
11.99 %	2009	5.00	102.65	11.4893
11.30 %	2010	5.00	98.00	11.6412
11.30 %	2010	10.00	97.99	11.6430
11.30 %	2010	15.00	97.995	11.6421
11.30 %	2010	5.00	97.995	11.6421
11.30 %	2010	10.00	97.995	11.6421
11.30 %	2010	5.00	97.995	11.6421
11.30 %	2010	5.00	97.99	11.6430
11.30 %	2010	0.12	98.15	11.6148
11.30 %	2010	5.00	98.00	11.6412
11.30 %	2010	5.00	98.00	11.6412
11.30 %	2010	15.00	97.99	11.6430
11.30 %	2010	3.00	98.00	11.6412
11.03 %	2012	2.00	96.65	11.5523
11.03 %	2012	1.00	96.40	11.5928
Total		750.425		

B. State Government Securities

Contract Date : October 21, 2000				
11.50%	UTTAR PRADESH S.D. 2008	0.25	97.65	11.9628
Contract Date : October 23, 2000				
12.00%	ANDHRA PRADESH SDL 2010	2.9862	100.45	11.9176
12.00%	UTTAR PRADESH SDL 2010	5.00	100.45	11.9176
12.00%	PUNJAB SDL 2010	0.148	100.45	11.9176
12.00%	PUNJAB SDL 2010	2.381	100.45	11.9176
12.00%	HARYANA SDL 2010	2.3835	100.45	11.9176
12.00%	ANDHRA PRADESH S.D. 2011	0.70	100.45	11.9225
Total		13.8487		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise) (DD/MM/YYYY)

Contract Date : October 23, 2000				
30/10/2000		1.50	99.8353	8.5785
30/10/2000		4.50	99.8296	8.8759
Total		6.00		

(ii) 91 Day Bills (Maturity-wise) (DD/MM/YYYY)

Contract Date : October 21, 2000				
11/12/2000		5.00	98.6949	9.4380
Contract Date : October 23, 2000				
30/10/2000		2.00	99.8373	8.4742

18/12/2000	0.15	98.6379	8.9759
25/12/2000	0.18	98.3867	9.4741
Total	7.33		
(iii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : October 23, 2000			
04/01/2001	0.22	98.1162	9.5735
Total	0.22		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : October 20, 2000			
06/09/2001	15.00	91.7286	10.2252
18/10/2001	25.00	90.7130	10.2660
Contract Date : October 21, 2000			
18/05/2001	1.00	94.4557	10.2229
18/05/2001	1.00	94.4557	10.2229
31/05/2001	12.00	94.1280	10.2286
18/10/2001	10.00	90.7130	10.2943
18/10/2001	10.00	90.7049	10.3042
Contract Date : October 23, 2000			
27/12/2000	5.00	98.2847	9.7733
15/06/2001	5.00	93.7639	10.3017
06/09/2001	5.00	91.6993	10.3615
Total	89.00		

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				
11.10 % 2003	25.00	101.10	9.75	16
13.75 % 2001	23.25	101.80	9.50	7
11.98 % 2004	40.00	101.00	9.75	14
12.32 % 2011	25.00	103.60	9.25	1
12.32 % 2011	25.00	103.60	9.25	1
12.32 % 2011	25.00	103.60	9.25	1
12.32 % 2011	25.00	103.60	9.25	1
11.83 % 2014	25.00	100.60	9.25	1
11.83 % 2014	25.00	100.60	9.25	1
11.83 % 2014	25.00	100.60	9.25	1
11.83 % 2014	25.00	100.60	9.25	1
11.83 % 2014	25.00	100.60	9.25	1
Total	313.25			
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)				
		NIL		

(iv) 364 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
	11/01/2001	5.00	97.8762	9.25	1
	12/07/2001	13.70	93.1156	8.89	1
	12/07/2001	20.00	93.1156	8.89	1
12/07/2001		20.00	93.1156	8.89	1
	09/08/2001	25.00	92.3676	9.25	1
	09/08/2001	25.00	92.3676	9.25	1
	18/10/2001	20.00	90.6967	8.75	1
	18/10/2001	20.00	90.6967	8.75	1
	18/10/2001	11.00	90.6967	8.75	1
Total		159.70			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 23 October 2000

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