

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 25 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 24, 2000			
12.70 % 2001	0.50	100.80	10.1552
11.55 % 2001	10.00	100.69	10.4328
11.75 % 2001	5.00	101.01	10.4156
11.15 % 2002	5.00	101.08	10.4757
11.15 % 2002	10.00	101.08	10.4757
12.50 % 2004	5.80	105.08	10.6771
12.50 % 2004	1.00	105.00	10.7048
12.50 % 2004	5.00	105.12	10.6633
12.50 % 2004	5.00	105.12	10.6633
12.50 % 2004	5.00	105.10	10.6702
12.50 % 2004	5.00	105.07	10.6806
12.50 % 2004	5.00	105.10	10.6702
12.50 % 2004	5.00	105.08	10.6771
11.98 % 2004	5.00	103.79	10.7482
9.90 % 2005	5.00	96.86	10.7998
14.00 % 2005	0.13	111.00	10.8980
14.00 % 2005	4.349	110.58	11.0086
11.19 % 2005	5.00	101.40	10.7990
14.00 % 2005(INSTA	3.00	111.05	11.0043
11.75 % 2006	1.00	102.90	11.0290
11.00 % 2006	5.00	100.01	10.9889
11.00 % 2006	5.00	100.02	10.9865
11.00 % 2006	5.00	100.01	10.9889
11.50 % 2008	5.00	100.35	11.4254
11.50 % 2008	5.00	100.35	11.4254
11.40 % 2008	10.00	100.00	11.3936
11.40 % 2008	5.00	100.00	11.3936
11.40 % 2008	5.00	99.995	11.3946
11.40 % 2008	5.00	100.00	11.3936
11.40 % 2008	10.00	100.04	11.3858
11.40 % 2008	5.00	100.035	11.3867
11.40 % 2008	5.00	99.99	11.3956
11.40 % 2008	10.00	100.02	11.3897
11.40 % 2008	5.00	100.00	11.3936
11.40 % 2008	5.00	100.00	11.3936
11.40 % 2008	5.00	99.99	11.3956
11.40 % 2008	5.00	99.99	11.3956
11.40 % 2008	5.00	99.98	11.3975
11.40 % 2008	5.00	99.99	11.3956
11.40 % 2008	10.00	100.00	11.3936
11.40 % 2008	5.00	100.03	11.3877
11.40 % 2008	5.00	99.995	11.3946
11.40 % 2008	5.00	99.995	11.3946
11.40 % 2008	25.00	100.00	11.3936
11.40 % 2008	10.00	100.00	11.3936
11.40 % 2008	5.00	100.00	11.3936

11.40 %	2008	10.00	100.00	11.3936
11.40 %	2008	5.00	100.007	11.3921
11.40 %	2008	5.00	100.00	11.3936
11.40 %	2008	20.00	100.00	11.3936
11.40 %	2008	10.00	100.00	11.3936
11.40 %	2008	25.00	100.005	11.3926
11.40 %	2008	20.00	100.007	11.3921
11.40 %	2008	5.00	99.98	11.3975
11.40 %	2008	10.00	100.00	11.3936
11.40 %	2008	5.00	100.00	11.3936
11.40 %	2008	5.00	100.00	11.3936
11.30 %	2010	0.11	98.18	11.6096
11.30 %	2010	5.00	98.125	11.6192
11.30 %	2010	5.00	98.125	11.6192
11.30 %	2010	5.00	98.16	11.6131
11.30 %	2010	5.00	98.135	11.6175
11.30 %	2010	5.00	98.12	11.6201
11.30 %	2010	10.00	98.20	11.6060
11.30 %	2010	2.00	98.08	11.6272
11.30 %	2010	0.10	98.35	11.5797
11.30 %	2010	10.00	98.19	11.6078
11.30 %	2010	5.00	98.18	11.6096
11.30 %	2010	5.00	98.13	11.6184
11.30 %	2010	1.00	98.18	11.6096
11.30 %	2010	5.00	98.11	11.6219
11.30 %	2010	5.00	98.13	11.6184
11.30 %	2010	5.00	98.07	11.6289
11.30 %	2010	10.00	98.13	11.6184
11.30 %	2010	0.50	98.04	11.6342
11.30 %	2010	5.00	98.045	11.6333
11.30 %	2010	5.00	98.03	11.6360
11.30 %	2010	5.00	98.13	11.6184
11.30 %	2010	5.00	98.19	11.6078
11.30 %	2010	5.00	98.137	11.6170
11.30 %	2010	3.19	98.165	11.6122
11.30 %	2010	5.00	98.135	11.6175
11.30 %	2010	30.00	98.147	11.6153
11.30 %	2010	5.00	98.12	11.6201
11.30 %	2010	30.00	98.14	11.6166
Contract Date : October 25, 2000				
11.55 %	2001	10.00	100.725	10.3752
11.75 %	2001	0.85	101.03	10.3857
11.75 %	2001	10.00	101.03	10.3857
11.00 %	2002	10.00	100.715	10.4784
11.15 %	2002	5.00	101.11	10.4565
11.15 %	2002	5.00	101.09	10.4686
11.15 %	2002	5.00	101.10	10.4625
11.15 %	2002	5.00	101.11	10.4565
11.15 %	2002	5.00	101.095	10.4656
11.15 %	2002	5.00	101.12	10.4505
11.10 %	2003	5.00	101.11	10.5679
11.10 %	2003	5.00	101.11	10.5679
11.10 %	2003	5.00	101.10	10.5726
12.50 %	2004	5.00	105.13	10.6584
12.50 %	2004	5.00	105.12	10.6619
12.50 %	2004	5.00	105.14	10.6550
12.50 %	2004	5.00	105.11	10.6654

12.50 %	2004	5.00	105.11	10.6654
14.00 %	2005	0.05	110.75	10.9626
11.25 %	2005	5.00	101.62	10.7882
11.00 %	2006	5.00	100.03	10.9841
11.00 %	2006	20.00	99.98	10.9960
11.00 %	2006	5.00	100.07	10.9745
11.00 %	2006	5.00	100.07	10.9745
11.00 %	2006	5.00	100.035	10.9829
11.00 %	2006	5.00	100.00	10.9912
11.00 %	2006	5.00	100.035	10.9829
11.00 %	2006	10.00	100.035	10.9829
11.00 %	2006	10.00	99.99	10.9936
11.00 %	2006	5.00	100.03	10.9841
11.00 %	2006	5.00	100.045	10.9805
11.00 %	2006	5.00	100.01	10.9888
11.00 %	2006	5.00	100.035	10.9829
11.00 %	2006	5.00	100.04	10.9817
11.00 %	2006	10.00	99.99	10.9936
11.00 %	2006	5.00	100.01	10.9888
11.00 %	2006	5.00	100.03	10.9841
11.00 %	2006	5.00	100.04	10.9817
11.00 %	2006	5.00	100.04	10.9817
11.40 %	2008	5.00	100.06	11.3818
11.40 %	2008	5.00	100.07	11.3798
11.40 %	2008	5.00	100.01	11.3916
11.40 %	2008	5.00	100.04	11.3857
11.40 %	2008	5.00	100.03	11.3876
11.40 %	2008	5.00	100.09	11.3759
11.40 %	2008	5.00	100.07	11.3798
11.40 %	2008	5.00	100.07	11.3798
11.40 %	2008	5.00	100.05	11.3837
11.40 %	2008	5.00	100.07	11.3798
11.40 %	2008	5.00	100.08	11.3779
11.40 %	2008	5.00	100.065	11.3808
11.40 %	2008	5.00	100.07	11.3798
11.40 %	2008	5.00	100.05	11.3837
11.40 %	2008	5.00	100.065	11.3808
11.40 %	2008	5.00	100.05	11.3837
11.40 %	2008	5.00	100.05	11.3837
11.40 %	2008	5.00	100.05	11.3837
11.40 %	2008	5.00	100.02	11.3896
11.40 %	2008	5.00	100.03	11.3876
11.40 %	2008	5.00	100.04	11.3857
11.40 %	2008	5.00	100.04	11.3857
11.40 %	2008	5.00	100.05	11.3837
11.40 %	2008	5.00	100.12	11.3700
11.40 %	2008	5.00	100.03	11.3876
11.40 %	2008	5.00	100.03	11.3876
11.40 %	2008	5.00	100.07	11.3798
11.40 %	2008	5.00	99.99	11.3955
11.40 %	2008	5.00	100.03	11.3876
11.40 %	2008	5.00	100.045	11.3847
11.40 %	2008	5.00	100.01	11.3916
11.40 %	2008	10.00	100.00	11.3935
11.40 %	2008	5.00	100.05	11.3837
11.40 %	2008	5.00	100.05	11.3837
11.40 %	2008	5.00	100.04	11.3857

11.40 %	2008	5.00	100.04	11.3857
11.40 %	2008	5.00	100.08	11.3779
11.40 %	2008	5.00	100.08	11.3779
11.40 %	2008	5.00	100.005	11.3925
11.40 %	2008	5.00	100.055	11.3827
11.40 %	2008	5.00	100.00	11.3935
11.40 %	2008	5.00	100.10	11.3739
11.40 %	2008	5.00	100.08	11.3779
11.40 %	2008	5.00	100.10	11.3739
11.40 %	2008	5.00	100.10	11.3739
11.40 %	2008	5.00	100.045	11.3847
11.40 %	2008	5.00	100.04	11.3857
11.40 %	2008	5.00	100.07	11.3798
11.40 %	2008	5.00	100.02	11.3896
11.40 %	2008	5.00	100.08	11.3779
11.40 %	2008	5.00	100.08	11.3779
11.40 %	2008	5.00	100.065	11.3808
11.40 %	2008	5.00	100.04	11.3857
11.40 %	2008	5.00	100.07	11.3798
11.40 %	2008	10.00	100.055	11.3827
11.40 %	2008	5.00	100.06	11.3818
11.40 %	2008	10.00	100.07	11.3798
11.40 %	2008	5.00	100.00	11.3935
11.40 %	2008	5.00	100.07	11.3798
11.40 %	2008	5.00	100.07	11.3798
11.40 %	2008	5.00	100.06	11.3818
11.40 %	2008	5.00	100.05	11.3837
11.40 %	2008	10.00	100.04	11.3857
11.40 %	2008	5.00	100.05	11.3837
11.40 %	2008	5.00	100.04	11.3857
11.40 %	2008	5.00	100.01	11.3916
11.40 %	2008	5.00	100.045	11.3847
11.40 %	2008	5.00	100.075	11.3788
11.40 %	2008	5.00	100.00	11.3935
11.40 %	2008	5.00	100.045	11.3847
11.30 %	2010	5.00	98.22	11.6026
11.30 %	2010	5.00	98.18	11.6096
11.30 %	2010	5.00	98.27	11.5938
11.30 %	2010	5.00	98.28	11.5920
11.30 %	2010	5.00	98.23	11.6008
11.30 %	2010	5.00	98.26	11.5955
11.30 %	2010	5.00	98.26	11.5955
11.30 %	2010	5.00	98.26	11.5955
11.30 %	2010	5.00	98.29	11.5903
11.30 %	2010	5.00	98.30	11.5885
11.30 %	2010	5.00	98.21	11.6043
11.30 %	2010	5.00	98.21	11.6043
11.30 %	2010	5.00	98.26	11.5955
11.30 %	2010	10.00	98.26	11.5955
11.30 %	2010	5.00	98.255	11.5964
11.30 %	2010	5.00	98.30	11.5885
11.30 %	2010	10.00	98.25	11.5973
11.30 %	2010	5.00	98.25	11.5973
11.30 %	2010	5.00	98.20	11.6061
11.30 %	2010	5.00	98.30	11.5885
11.30 %	2010	5.00	98.25	11.5973
11.30 %	2010	5.00	98.25	11.5973

11.30 %	2010	5.00	98.24	11.5991
11.30 %	2010	5.00	98.32	11.5850
11.30 %	2010	5.00	98.27	11.5938
11.30 %	2010	10.00	98.18	11.6096
11.30 %	2010	5.00	98.32	11.5850
11.30 %	2010	5.00	98.16	11.6131
11.30 %	2010	5.00	98.25	11.5973
11.30 %	2010	5.00	98.31	11.5867
11.30 %	2010	5.00	98.31	11.5867
11.30 %	2010	5.00	98.31	11.5867
11.30 %	2010	5.00	98.31	11.5867
11.30 %	2010	5.00	98.27	11.5938
11.30 %	2010	10.00	98.185	11.6087
11.30 %	2010	5.00	98.30	11.5885
11.30 %	2010	5.00	98.305	11.5876
11.30 %	2010	5.00	98.25	11.5973
11.30 %	2010	15.00	98.25	11.5973
11.30 %	2010	5.00	98.25	11.5973
11.30 %	2010	5.00	98.31	11.5867

Total 1403.579

B. State Government Securities

Contract Date : October 24, 2000

12.25% GUJRAT SDL 2009	3.00	102.00	11.8693
11.85% GUJRAT SDL 2009	0.0775	99.90	11.8625
12.00% UTTAR PRADESH SDL 2010	4.00	100.20	11.9611

Contract Date : October 25, 2000

12.00% MADHYA PRADESH SDL 2010	15.00	100.90	11.8394
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Total 22.0775

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : October 24, 2000

30/10/2000	4.50	99.8734	7.6901
30/10/2000	10.00	99.8796	7.3131

Contract Date : October 25, 2000

30/10/2000	3.00	99.8905	7.9803
30/10/2000	1.32	99.8837	8.4765

Total 18.82

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : October 24, 2000

18/12/2000	1.00	98.4892	10.1521
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Contract Date : October 25, 2000

11/12/2000	0.10	98.8229	9.2248
18/12/2000	0.13	98.6859	8.9760

Total 1.23

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : October 24, 2000

04/01/2001	5.00	98.1106	9.7359
15/02/2001	10.00	96.9680	9.9838

Contract Date : October 25, 2000

04/01/2001	0.109	98.2794	8.9755
01/02/2001	5.00	97.3850	9.8729
15/02/2001	5.00	97.0262	9.8729

Total 25.109

(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : October 24, 2000

30/11/2000	1.00	99.0524	9.4115
08/02/2001	5.00	97.1504	9.9783
18/05/2001	7.00	94.5566	10.1721
12/07/2001	2.00	93.1027	10.3318

Contract Date : October 25, 2000

18/05/2001	5.00	94.5465	10.2418
15/06/2001	15.00	93.8193	10.2918
15/06/2001	5.00	93.8306	10.2717
15/06/2001	5.00	93.8193	10.2918
28/06/2001	5.00	93.5146	10.2618
28/06/2001	10.00	93.5087	10.2718
23/08/2001	5.00	92.1119	10.3217
06/09/2001	5.00	91.7545	10.3515
06/09/2001	5.00	91.7545	10.3515

Total 75.00

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				
12.50 % 2004	25.00	105.10	9.80	10
11.98 % 2004	65.00	103.78	8.75	14
12.32 % 2011	25.00	103.80	8.80	2
12.32 % 2011	25.00	103.80	8.80	2
12.32 % 2011	25.00	103.80	8.80	2
12.32 % 2011	25.00	103.80	8.80	2
11.83 % 2014	25.00	100.60	8.80	2
11.83 % 2014	25.00	100.60	8.80	2
11.83 % 2014	25.00	100.60	8.80	2
11.83 % 2014	25.00	100.60	8.80	2
11.83 % 2014	25.00	100.60	8.80	2
Total	315.00			
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)		NIL		
(iv) 364 Day Bills (Maturity-wise) (DD/MM/YYYY)				
22/02/2001	10.00	96.8170	8.48	2
22/02/2001	20.00	96.8170	8.48	2
22/02/2001	22.00	96.8170	8.48	2
18/05/2001	30.00	94.5565	8.50	2
18/05/2001	30.00	94.5565	8.50	2
31/05/2001	25.00	94.2312	8.50	2
31/05/2001	25.00	94.2312	8.50	2

18/10/2001	22.00	90.7437	8.25	2
18/10/2001	20.00	90.7437	8.25	2
Total	204.00			

* Relate to the first leg of Repos
 # YTM(indicative) will depend upon assumed rate of inflation
 Date : 25 October 2000