

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 24 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 23, 2000			
11.15 % 2002	5.00	101.095	10.4678
11.15 % 2002	5.00	101.10	10.4648
11.10 % 2003	5.00	101.09	10.5789
11.10 % 2003	10.00	101.10	10.5743
12.50 % 2004	5.00	105.09	10.6751
12.50 % 2004	5.00	105.11	10.6682
12.50 % 2004	5.00	105.11	10.6682
12.50 % 2004	5.00	105.11	10.6682
12.50 % 2004	5.00	105.12	10.6647
12.50 % 2004	5.00	105.11	10.6682
12.50 % 2004	1.00	105.00	10.7062
9.90 % 2005	5.00	96.79	10.8200
11.19 % 2005	5.00	101.40	10.7992
14.00 % 2006	5.00	111.30	11.1601
11.75 % 2006	1.00	102.62	11.0977
11.00 % 2006	5.00	99.965	10.9996
11.00 % 2006	5.00	100.05	10.9793
11.00 % 2006	5.00	99.97	10.9984
11.00 % 2006	5.00	99.965	10.9996
11.00 % 2006	20.00	99.98	10.9960
11.00 % 2006	5.00	100.04	10.9817
11.00 % 2006	5.00	100.04	10.9817
11.00 % 2006	5.00	100.02	10.9865
11.00 % 2006	5.00	100.02	10.9865
11.00 % 2006	5.00	100.02	10.9865
11.00 % 2006	5.00	100.00	10.9913
11.00 % 2006	5.00	100.00	10.9913
11.00 % 2006	5.00	100.00	10.9913
11.00 % 2006	5.00	100.00	10.9913
11.00 % 2006	5.00	100.04	10.9817
11.00 % 2006	10.00	100.04	10.9817
11.00 % 2006	5.00	100.04	10.9817
11.00 % 2006	5.00	99.97	10.9984
11.00 % 2006	5.00	99.97	10.9984
11.00 % 2006	5.00	100.05	10.9793
11.00 % 2006	5.00	99.965	10.9996
11.90 % 2007	0.10	103.00	11.2383
11.40 % 2008	0.50	99.92	11.4093
11.40 % 2008	5.00	99.885	11.4162

11.40 %	2008	5.00	99.92	11.4093
11.40 %	2008	5.00	99.92	11.4093
11.40 %	2008	10.00	99.90	11.4133
11.40 %	2008	5.00	99.95	11.4035
11.40 %	2008	5.00	100.00	11.3937
11.40 %	2008	5.00	99.90	11.4133
11.40 %	2008	5.00	99.90	11.4133
11.40 %	2008	5.00	99.915	11.4103
11.40 %	2008	5.00	99.94	11.4054
11.40 %	2008	5.00	99.94	11.4054
11.40 %	2008	5.00	100.00	11.3937
11.40 %	2008	10.00	99.92	11.4093
11.40 %	2008	10.00	99.915	11.4103
11.40 %	2008	5.00	99.915	11.4103
11.40 %	2008	5.00	99.915	11.4103
11.40 %	2008	5.00	99.915	11.4103
11.40 %	2008	5.00	99.91	11.4113
11.40 %	2008	5.00	99.88	11.4172
11.40 %	2008	5.00	99.905	11.4123
11.40 %	2008	5.00	99.925	11.4084
11.40 %	2008	5.00	99.92	11.4093
11.40 %	2008	5.00	99.90	11.4133
11.40 %	2008	10.00	99.98	11.3976
11.40 %	2008	5.00	100.00	11.3937
11.40 %	2008	0.10	100.00	11.3937
11.40 %	2008	10.00	99.915	11.4103
11.40 %	2008	5.00	99.91	11.4113
11.40 %	2008	5.00	99.91	11.4113
11.40 %	2008	10.00	99.91	11.4113
11.40 %	2008	5.00	99.91	11.4113
11.40 %	2008	5.00	99.915	11.4103
11.40 %	2008	5.00	99.92	11.4093
11.40 %	2008	5.00	99.93	11.4074
11.40 %	2008	5.00	99.93	11.4074
11.40 %	2008	5.00	99.93	11.4074
11.40 %	2008	5.00	99.90	11.4133
11.40 %	2008	5.00	99.90	11.4133
11.40 %	2008	10.00	99.89	11.4152
11.40 %	2008	10.00	99.90	11.4133
11.40 %	2008	5.00	99.94	11.4054
11.40 %	2008	5.00	100.03	11.3878
11.40 %	2008	5.00	99.94	11.4054
11.40 %	2008	10.00	99.90	11.4133
11.40 %	2008	5.00	99.91	11.4113
11.40 %	2008	5.00	99.90	11.4133
11.40 %	2008	5.00	99.91	11.4113
11.40 %	2008	5.00	99.89	11.4152
11.40 %	2008	5.00	99.91	11.4113
11.40 %	2008	5.00	99.90	11.4133
11.40 %	2008	5.00	100.03	11.3878
11.40 %	2008	10.00	99.89	11.4152
11.40 %	2008	10.00	99.91	11.4113
11.40 %	2008	5.00	99.91	11.4113
11.40 %	2008	10.00	99.915	11.4103
11.40 %	2008	5.00	99.91	11.4113

11.40 %	2008	10.00	99.90	11.4133
11.40 %	2008	5.00	99.935	11.4064
11.40 %	2008	5.00	99.98	11.3976
11.40 %	2008	5.00	99.94	11.4054
11.40 %	2008	5.00	99.98	11.3976
11.40 %	2008	5.00	99.94	11.4054
11.40 %	2008	10.00	99.94	11.4054
11.40 %	2008	5.00	99.92	11.4093
11.40 %	2008	5.00	99.92	11.4093
12.25 %	2010	0.05	103.50	11.6313
11.30 %	2010	5.00	98.00	11.6412
11.30 %	2010	5.00	98.03	11.6359
11.30 %	2010	10.00	98.00	11.6412
11.30 %	2010	10.00	98.00	11.6412
11.30 %	2010	5.00	98.02	11.6377
11.30 %	2010	5.00	98.03	11.6359
11.30 %	2010	5.00	98.04	11.6342
11.30 %	2010	5.00	98.05	11.6324
11.30 %	2010	5.00	98.05	11.6324
11.30 %	2010	10.00	98.02	11.6377
11.30 %	2010	5.00	98.06	11.6307
11.30 %	2010	5.00	98.07	11.6289
11.30 %	2010	5.00	98.07	11.6289
11.30 %	2010	5.00	98.07	11.6289
11.30 %	2010	15.00	98.04	11.6342
11.30 %	2010	10.00	98.02	11.6377
11.30 %	2010	0.06	98.13	11.6183
11.30 %	2010	0.20	98.05	11.6324
11.30 %	2010	0.20	98.10	11.6236
11.30 %	2010	1.00	98.05	11.6324
11.30 %	2010	10.00	98.02	11.6377
11.30 %	2010	5.00	98.00	11.6412
11.30 %	2010	5.00	98.02	11.6377
11.30 %	2010	5.00	98.10	11.6236
11.30 %	2010	5.00	98.10	11.6236
11.30 %	2010	5.00	97.98	11.6448
11.30 %	2010	5.00	98.03	11.6359
11.30 %	2010	0.01	98.75	11.5096
10.95 %	2011	0.65	96.75	11.4837
9.00 %	2013	5.00	87.40	10.8569
12.40 %	2013	10.00	104.55	11.7002
12.40 %	2013	15.00	104.59	11.6943
11.83 %	2014	1.00	103.00	11.3947
Contract Date : October 24, 2000				
11.55 %	2001	10.00	100.73	10.3718
10.85 %	2001	10.00	100.31	10.3698
11.00 %	2002	5.00	100.705	10.4859
11.00 %	2002	5.00	100.705	10.4859
11.15 %	2002	5.00	101.065	10.4847
11.15 %	2002	10.00	101.07	10.4817
11.15 %	2002	5.00	101.09	10.4697
11.15 %	2002	5.00	101.07	10.4817
11.15 %	2002	5.00	101.085	10.4727
11.15 %	2002	5.00	101.08	10.4757
11.15 %	2002	5.00	101.08	10.4757

11.15 %	2002	5.00	101.07	10.4817
11.15 %	2002	5.00	101.10	10.4637
11.15 %	2002	5.00	101.07	10.4817
11.15 %	2002	5.00	101.07	10.4817
11.10 %	2003	5.00	101.09	10.5781
12.50 %	2004	5.00	105.11	10.6668
12.50 %	2004	5.00	105.08	10.6771
12.50 %	2004	5.00	105.13	10.6599
12.50 %	2004	0.75	104.94	10.7256
12.50 %	2004	5.00	105.12	10.6633
12.50 %	2004	5.00	105.12	10.6633
12.50 %	2004	5.00	105.12	10.6633
12.50 %	2004	5.00	105.13	10.6599
12.50 %	2004	5.00	105.12	10.6633
12.50 %	2004	5.00	105.11	10.6668
12.50 %	2004	5.00	105.09	10.6737
12.50 %	2004	5.00	105.12	10.6633
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	105.12	10.6633
12.50 %	2004	5.00	105.11	10.6668
12.50 %	2004	5.00	105.08	10.6771
12.50 %	2004	5.00	105.11	10.6668
12.50 %	2004	5.00	105.095	10.6720
12.50 %	2004	5.00	105.11	10.6668
12.50 %	2004	10.00	105.13	10.6599
11.68 %	2006	5.00	102.75	10.9941
11.00 %	2006	5.00	100.03	10.9841
11.00 %	2006	5.00	99.98	10.9960
11.00 %	2006	5.00	99.99	10.9936
11.00 %	2006	5.00	100.025	10.9853
11.40 %	2008	0.03	100.40	11.3154
11.40 %	2008	5.00	99.98	11.3975
11.40 %	2008	5.00	99.93	11.4073
11.40 %	2008	10.00	99.92	11.4093
11.40 %	2008	5.00	99.94	11.4054
11.40 %	2008	5.00	99.95	11.4034
11.40 %	2008	5.00	99.96	11.4014
11.40 %	2008	5.00	99.96	11.4014
11.40 %	2008	5.00	99.915	11.4103
11.40 %	2008	5.00	99.93	11.4073
11.40 %	2008	5.00	99.95	11.4034
11.40 %	2008	10.00	99.93	11.4073
11.40 %	2008	5.00	99.97	11.3995
11.40 %	2008	5.00	99.96	11.4014
11.40 %	2008	5.00	99.96	11.4014
11.40 %	2008	5.00	99.96	11.4014
11.40 %	2008	5.00	99.96	11.4014
11.40 %	2008	5.00	99.97	11.3995
11.40 %	2008	5.00	99.94	11.4054
11.40 %	2008	10.00	99.94	11.4054
11.40 %	2008	10.00	99.95	11.4034
11.40 %	2008	5.00	99.97	11.3995
11.40 %	2008	5.00	99.93	11.4073
11.40 %	2008	5.00	99.925	11.4083

11.40 %	2008	5.00	99.95	11.4034
11.40 %	2008	5.00	99.98	11.3975
11.40 %	2008	5.00	100.00	11.3936
11.40 %	2008	5.00	99.95	11.4034
11.40 %	2008	5.00	99.925	11.4083
11.40 %	2008	5.00	99.98	11.3975
11.40 %	2008	5.00	99.96	11.4014
11.40 %	2008	5.00	100.03	11.3877
11.40 %	2008	5.00	99.99	11.3956
11.40 %	2008	5.00	100.03	11.3877
11.40 %	2008	5.00	99.94	11.4054
11.40 %	2008	5.00	99.96	11.4014
11.40 %	2008	5.00	99.96	11.4014
11.40 %	2008	10.00	99.97	11.3995
11.40 %	2008	5.00	99.92	11.4093
11.40 %	2008	1.00	99.90	11.4132
11.40 %	2008	5.00	99.96	11.4014
11.40 %	2008	5.00	99.92	11.4093
11.40 %	2008	5.00	99.92	11.4093
11.40 %	2008	5.00	100.00	11.3936
11.40 %	2008	5.00	99.95	11.4034
11.40 %	2008	5.00	99.96	11.4014
11.30 %	2010	1.00	98.08	11.6272
11.30 %	2010	0.17	98.10	11.6237
11.30 %	2010	5.00	98.045	11.6333
11.30 %	2010	1.00	98.10	11.6237
11.30 %	2010	5.00	98.04	11.6342
11.30 %	2010	10.00	98.085	11.6263
11.30 %	2010	5.00	98.085	11.6263
11.30 %	2010	5.00	98.085	11.6263
11.30 %	2010	5.00	98.10	11.6237
11.30 %	2010	10.00	98.08	11.6272
11.30 %	2010	10.00	98.08	11.6272
11.30 %	2010	3.00	98.08	11.6272
11.30 %	2010	3.19	98.16	11.6131
11.30 %	2010	5.00	98.13	11.6184
11.30 %	2010	5.00	98.13	11.6184
11.30 %	2010	5.00	98.08	11.6272
11.03 %	2012	1.00	96.65	11.5524
12.40 %	2013	10.00	104.58	11.6956
12.40 %	2013	5.00	104.60	11.6927
Total		1337.01		

B. State Government Securities

Contract Date : October 23, 2000				
12.00% MAHARASHTRA SDL 2010	0.20	100.30		11.9438
12.00% MAHARASHTRA SDL 2010	0.669	100.30		11.9438
Contract Date : October 24, 2000				
12.15% J&K SDL 2008	1.10	100.00		12.1492
12.00% ANDHRA PRADESH SDL 2010	1.98	100.40		11.9262
Total	3.949			

C. Treasury Bills

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

Contract Date : October 23, 2000			
30/10/2000	2.00	99.8424	8.2081
30/10/2000	0.10	99.8556	7.5197
Contract Date : October 24, 2000			
30/10/2000	5.00	99.8588	8.5782
30/10/2000	0.5425	99.8605	8.4748
30/10/2000	4.50	99.8474	9.2719
06/11/2000	0.355	99.6982	8.4760
Total	12.4975		
(ii) 91 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : October 23, 2000			
30/10/2000	2.00	99.8424	8.2081
25/12/2000	0.08	98.4531	9.0781
25/12/2000	0.05	98.4531	9.0781
25/12/2000	0.05	98.4531	9.0781
02/01/2001	25.00	98.1645	9.5861
02/01/2001	20.00	98.1645	9.5861
08/01/2001	2.00	98.0403	9.4492
08/01/2001	25.00	98.0103	9.5968
08/01/2001	5.00	98.0003	9.6460
15/01/2001	5.00	97.8201	9.6567
15/01/2001	10.00	97.8201	9.6567
15/01/2001	5.00	97.8157	9.6767
15/01/2001	7.8575	97.8310	9.6074
Contract Date : October 24, 2000			
30/10/2000	1.33	99.9179	4.9848
04/12/2000	17.85	98.9167	9.7229
18/12/2000	0.10	98.6619	8.9759
08/01/2001	10.00	97.9903	9.8228
Total	136.3175		
(iii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : October 23, 2000			
04/01/2001	0.20	98.2080	9.0985
04/01/2001	0.02	98.2080	9.0985
18/01/2001	7.7425	97.7543	9.6117
29/03/2001	10.00	95.8227	10.1072
29/03/2001	5.00	95.8227	10.1072
Total	22.9625		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : October 23, 2000			
15/06/2001	10.00	93.8001	10.2380
28/06/2001	5.00	93.4781	10.2403
28/06/2001	7.00	93.4781	10.2403
28/06/2001	5.00	93.4840	10.2304
06/09/2001	3.00	91.6773	10.3915
06/09/2001	10.00	91.7232	10.3290
06/09/2001	5.00	91.7378	10.3091
Contract Date : October 24, 2000			
16/11/2000	1.00	99.4984	7.9784
16/11/2000	1.00	99.4205	9.2247
25/01/2001	5.00	97.5517	9.8231
09/08/2001	5.00	92.3784	10.3915

09/08/2001	5.00	92.3717	10.4014
23/08/2001	5.00	92.0386	10.3915
23/08/2001	20.00	92.0738	10.3416
06/09/2001	5.00	91.7013	10.3915
06/09/2001	5.00	91.7013	10.3915
06/09/2001	5.00	91.7013	10.3915
18/10/2001	10.00	90.7040	10.3915
18/10/2001	5.00	90.7202	10.3715
18/10/2001	10.00	90.7202	10.3715
18/10/2001	5.00	90.7040	10.3915
Total	132.00		

Nomenclature	Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 Nominal	Repo Rate (%pa)	Repo Period (Days)
(1)	(2)	(3)	(4)	(5)

II. REPO Transactions *

(Other than with RBI)

A. Government of India Dated Securities

12.08 % 2001	25.00	101.00	9.75	15
11.55 % 2001	15.00	100.50	9.75	15
11.55 % 2001	30.00	100.75	9.75	8
11.75 % 2001	1.00	101.04	9.00	1
11.83 % 2003	15.00	102.85	9.75	10
12.50 % 2004	25.00	105.10	9.80	11
11.19 % 2005	75.00	101.40	10.30	13
12.29 % 2010	25.00	103.60	9.25	1
12.29 % 2010	25.00	103.60	9.25	1
12.29 % 2010	25.00	103.60	9.25	1
12.29 % 2010	25.00	103.60	9.25	1
12.25 % 2010	25.00	103.40	9.25	1
12.25 % 2010	25.00	103.40	9.25	1
12.25 % 2010	25.00	103.40	9.25	1
12.25 % 2010	25.00	103.40	9.25	1
12.25 % 2010	25.00	103.40	9.25	1
10.70 % 2020	7.00	93.00	9.00	1
Total	418.00			

B. State Government Dated Securities

11% UP SDL 2010	0.50	95.00	9.00	1
11% RAJASTHAN SDL 2010	0.43	95.00	9.00	1
11% AP SDL 2010	0.24	95.00	9.00	1
11% MP SDL 2010	0.35	95.00	9.00	1
Total	1.52			

C. Treasury Bills

NIL

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 24 October 2000

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