

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 30 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 27, 2000			
12.50 % 2004	5.00	105.035	10.6885
12.50 % 2004	0.20	105.15	10.6487
11.75 % 2004	10.00	102.70	10.8230
11.00 % 2006	5.00	99.965	10.9996
11.00 % 2006	10.00	99.965	10.9996
11.40 % 2008	5.00	99.895	11.4140
11.40 % 2008	5.00	99.89	11.4150
11.40 % 2008	1.00	99.90	11.4130
11.40 % 2008	2.50	99.90	11.4130
11.40 % 2008	5.00	99.895	11.4140
11.30 % 2010	2.00	98.55	11.5447
11.30 % 2010	2.00	98.20	11.6062
11.30 % 2010	30.00	98.10	11.6238
11.30 % 2010	5.00	98.17	11.6115
11.30 % 2010	5.00	98.17	11.6115
11.30 % 2010	5.00	98.26	11.5956
11.03 % 2012	5.00	95.72	11.7040
11.03 % 2012	5.00	95.72	11.7040
11.03 % 2012	10.00	95.66	11.7138
11.03 % 2012	10.00	95.70	11.7073
11.03 % 2012	10.00	95.70	11.7073
11.03 % 2012	10.00	95.70	11.7073
11.03 % 2012	10.00	95.70	11.7073
11.03 % 2012	5.00	95.68	11.7106
11.03 % 2012	5.00	95.72	11.7040
11.03 % 2012	5.00	95.74	11.7007
11.03 % 2012	10.00	95.69	11.7089
11.03 % 2012	10.00	95.70	11.7073
11.03 % 2012	10.00	95.70	11.7073
11.03 % 2012	10.00	95.70	11.7073
11.03 % 2012	5.00	95.70	11.7073
11.03 % 2012	5.00	95.67	11.7122
11.03 % 2012	5.00	95.75	11.6991
11.03 % 2012	5.00	95.75	11.6991
11.03 % 2012	5.00	95.75	11.6991
11.03 % 2012	5.00	95.74	11.7007
11.03 % 2012	5.00	95.66	11.7138
11.03 % 2012	0.50	95.80	11.6909
11.03 % 2012	2.00	95.77	11.6958
11.03 % 2012	10.00	95.66	11.7138
11.03 % 2012	10.00	95.75	11.6991
11.03 % 2012	5.00	95.72	11.7040
11.03 % 2012	5.00	95.75	11.6991
11.03 % 2012	25.00	95.72	11.7040
11.03 % 2012	5.00	95.75	11.6991
11.03 % 2012	50.00	95.74	11.7007
11.03 % 2012	0.10	95.95	11.6664

11.03 %	2012	10.00	95.73	11.7024
11.03 %	2012	5.00	95.675	11.7114
11.03 %	2012	10.00	95.66	11.7138
11.03 %	2012	25.00	95.73	11.7024
11.03 %	2012	25.00	95.73	11.7024
11.03 %	2012	10.00	95.67	11.7122
11.03 %	2012	5.00	95.66	11.7138
11.03 %	2012	10.00	95.66	11.7138
11.03 %	2012	10.00	95.66	11.7138
Contract Date : October 30, 2000				
11.55 %	2001	5.00	100.69	10.4084
11.15 %	2002	5.00	101.055	10.4843
11.10 %	2003	5.00	101.06	10.5875
11.10 %	2003	5.00	101.06	10.5875
12.50 %	2004	5.00	105.09	10.6653
12.50 %	2004	5.00	105.08	10.6688
12.50 %	2004	5.00	105.09	10.6653
12.50 %	2004	5.00	105.095	10.6636
11.50 %	2004	10.00	102.22	10.7246
11.25 %	2005	5.00	101.60	10.7933
11.19 %	2005	5.00	101.40	10.7977
11.19 %	2005	5.00	101.41	10.7950
11.68 %	2006	5.00	102.72	10.9989
11.00 %	2006	10.00	99.97	10.9984
11.40 %	2008	1.00	98.76	11.6385
11.40 %	2008	0.07	99.90	11.4128
11.40 %	2008	5.00	99.95	11.4030
11.40 %	2008	5.00	99.95	11.4030
11.40 %	2008	5.00	99.98	11.3971
11.40 %	2008	10.00	99.95	11.4030
11.40 %	2008	5.00	99.95	11.4030
11.40 %	2008	10.00	99.95	11.4030
11.40 %	2008	10.00	99.95	11.4030
11.40 %	2008	5.00	99.93	11.4069
11.40 %	2008	10.00	99.97	11.3991
11.40 %	2008	5.00	99.97	11.3991
11.40 %	2008	10.00	99.75	11.4423
11.40 %	2008	5.00	99.96	11.4010
11.40 %	2008	7.00	99.96	11.4010
11.40 %	2008	5.00	99.98	11.3971
11.40 %	2008	10.00	99.98	11.3971
11.40 %	2008	5.00	99.98	11.3971
11.40 %	2008	0.35	100.15	11.3638
11.40 %	2008	10.00	99.94	11.4050
11.40 %	2008	5.00	99.965	11.4001
11.40 %	2008	5.00	99.955	11.4020
11.40 %	2008	10.00	99.94	11.4050
11.40 %	2008	5.00	99.93	11.4069
11.40 %	2008	5.00	99.93	11.4069
11.40 %	2008	5.00	99.97	11.3991
11.40 %	2008	5.00	99.93	11.4069
11.30 %	2010	3.00	98.20	11.6063
11.30 %	2010	3.00	98.20	11.6063
11.30 %	2010	10.00	98.18	11.6098
11.30 %	2010	5.00	98.165	11.6125
11.03 %	2012	5.00	95.70	11.7076
11.03 %	2012	10.00	95.69	11.7092

11.03 %	2012	10.00	95.69	11.7092
11.03 %	2012	20.00	95.69	11.7092
11.03 %	2012	10.00	95.70	11.7076
11.03 %	2012	5.00	95.70	11.7076
11.03 %	2012	10.00	95.70	11.7076
11.03 %	2012	10.00	95.70	11.7076
11.03 %	2012	5.00	95.70	11.7076
11.03 %	2012	10.00	95.70	11.7076
11.03 %	2012	5.00	95.70	11.7076
11.03 %	2012	5.00	95.69	11.7092
11.03 %	2012	10.00	95.68	11.7108
11.03 %	2012	5.00	95.70	11.7076
11.03 %	2012	5.00	95.675	11.7117
11.03 %	2012	10.00	95.68	11.7108
11.03 %	2012	1.00	95.74	11.7010
11.03 %	2012	5.00	95.69	11.7092
12.40 %	2013	3.00	104.141	11.7599
11.83 %	2014	1.00	101.097	11.6677
Total		869.72		
B. State Government Securities				
Contract Date : October 27, 2000				
12.00% TAMIL NADU SDL 2010	0.89	100.35	11.9346	
Contract Date : October 30, 2000				
13.05% TAMILNADU LOAN 2007	0.03	110.72	10.7172	
Total		0.92		
C. Treasury Bills				
(i) 14 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : October 27, 2000				
06/11/2000	28.5425	99.8334	6.0744	
Total		28.5425		
(ii) 91 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : October 30, 2000				
08/01/2001	6.00	98.2107	9.4739	
Total		6.00		
(iii) 182 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : October 27, 2000				
23/11/2000	11.0875	99.4279	7.7571	
04/01/2001	3.00	98.4162	8.4896	
Contract Date : October 30, 2000				
01/02/2001	10.00	97.5260	9.8232	
Total		24.0875		
(iv) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : October 30, 2000				
25/01/2001	5.00	97.7174	9.7733	
22/03/2001	10.00	96.1936	10.0724	
19/04/2001	5.00	95.4393	10.1721	
31/05/2001	15.00	94.3301	10.2718	
04/10/2001	10.00	91.1916	10.3716	
04/10/2001	10.00	91.2071	10.3515	
18/10/2001	5.00	90.8611	10.3715	
Total		60.00		

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

II. REPO Transactions *				
(Other than with RBI)				
A. Government of India Dated Securities				
11.55 % 2001	30.00	100.70	9.60	14
11.55 % 2001	40.00	100.70	9.70	14
11.75 % 2001	25.00	101.02	9.00	14
13.80 % 2002	22.65	104.50	9.30	7
11.15 % 2002	25.00	101.08	9.00	14
11.10 % 2003	17.50	101.05	7.95	1
12.50 % 2004	15.00	105.10	9.00	4
9.50 % 2004	10.00	96.50	9.90	14
11.98 % 2004	5.00	103.80	9.00	4
10.50 % 2005	10.00	98.85	9.90	14
11.75 % 2006	10.00	102.75	10.30	14
11.90 % 2007	10.00	102.90	10.30	14
12.32 % 2011	25.00	104.00	8.50	1
12.32 % 2011	25.00	104.00	8.50	1
12.32 % 2011	25.00	104.00	8.50	1
12.32 % 2011	25.00	104.00	8.50	1
11.83 % 2014	25.00	100.90	8.50	1
11.83 % 2014	25.00	100.90	8.50	1
11.83 % 2014	25.00	100.90	8.50	1
11.83 % 2014	25.00	100.90	8.50	1
11.83 % 2014	25.00	100.90	8.50	1
Total	445.15			
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)				
04/01/2001	10.00	98.3987	8.17	1
18/01/2001	20.00	98.0445	8.17	1
Total	30.00			
(iv) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
31/05/2001	19.00	94.4862	8.17	1
15/06/2001	27.00	93.9274	8.45	1
15/06/2001	27.00	93.9274	8.45	1
15/06/2001	27.00	93.9274	8.45	1
15/06/2001	27.00	93.9274	8.45	1
12/07/2001	2.80	93.2568	8.17	1
Total	129.80			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 30 October 2000

