

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 06 November 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 : November 03, 2000			
12.50 % 2004	10.00	105.40	10.5535
12.50 % 2004	5.00	105.40	10.5535
11.19 % 2005	5.00	101.70	10.7160
11.68 % 2006	5.00	103.00	10.9293
11.90 % 2007	3.00	103.58	11.1135
11.90 % 2007	2.00	103.58	11.1135
12.00 % 2008	5.00	103.51	11.2934
12.00 % 2008	5.00	103.57	11.2816
11.40 % 2008	10.00	100.69	11.2582
11.40 % 2008	10.00	100.63	11.2699
11.40 % 2008	15.00	100.63	11.2699
11.30 % 2010	5.00	99.08	11.4524
11.30 % 2010	5.00	98.95	11.4750
11.30 % 2010	5.00	98.95	11.4750
Contract Date : November 04, 2000			
10.85 % 2001	5.00	100.32	10.3381
11.75 % 2001	25.00	101.06	10.3038
11.15 % 2002	10.00	101.27	10.3489
11.10 % 2003	10.00	101.315	10.4635
12.50 % 2004	5.00	105.42	10.5451
12.50 % 2004	5.00	105.42	10.5451
12.50 % 2004	5.00	105.42	10.5451
12.50 % 2004	5.00	105.42	10.5451
12.50 % 2004	5.00	105.39	10.5555
12.50 % 2004	5.00	105.31	10.5833
12.50 % 2004	10.00	105.41	10.5486
12.50 % 2004	10.00	105.40	10.5520
14.00 % 2005	0.086	110.95	10.8992
11.00 % 2006	5.00	100.61	10.8457
11.00 % 2006	5.00	100.59	10.8505
11.00 % 2006	5.00	100.56	10.8576
11.00 % 2006	5.00	100.57	10.8552
11.00 % 2006	5.00	100.57	10.8552
11.00 % 2006	5.00	100.58	10.8528
11.00 % 2006	5.00	100.57	10.8552
11.00 % 2006	10.00	100.50	10.8719
9.50 % 2008	0.214	90.50	11.4494
12.00 % 2008	5.00	103.85	11.2264
11.40 % 2008	10.00	100.90	11.2173
11.40 % 2008	5.00	100.85	11.2270
11.40 % 2008	5.00	100.85	11.2270

11.40 %	2008	5.00	100.83	11.2309
11.40 %	2008	5.00	100.90	11.2173
11.40 %	2008	5.00	100.85	11.2270
11.40 %	2008	5.00	100.85	11.2270
11.40 %	2008	10.00	100.91	11.2154
11.40 %	2008	5.00	100.80	11.2367
11.40 %	2008	5.00	100.85	11.2270
11.40 %	2008	5.00	100.895	11.2183
11.40 %	2008	5.00	100.875	11.2222
11.40 %	2008	5.00	100.91	11.2154
11.40 %	2008	5.00	100.90	11.2173
11.40 %	2008	5.00	100.85	11.2270
11.40 %	2008	5.00	100.90	11.2173
11.40 %	2008	0.50	100.75	11.2464
11.40 %	2008	5.00	100.83	11.2309
11.40 %	2008	1.00	100.61	11.2737
11.40 %	2008	0.50	100.60	11.2756
11.40 %	2008	15.00	100.85	11.2270
11.99 %	2009	5.00	103.55	11.3213
11.99 %	2009	10.00	103.50	11.3305
11.99 %	2009	5.00	103.45	11.3396
11.50 %	2009	10.00	100.95	11.3217
11.50 %	2009	10.00	101.05	11.3033
11.50 %	2009	6.00	101.05	11.3033
11.50 %	2010	10.00	100.50	11.4084
11.50 %	2010	5.00	100.25	11.4518
11.30 %	2010	5.00	99.45	11.3882
11.30 %	2010	5.00	99.58	11.3657
11.30 %	2010	5.00	99.37	11.4021
11.30 %	2010	5.00	99.60	11.3623
11.30 %	2010	5.00	99.44	11.3899
11.30 %	2010	5.00	99.405	11.3960
11.30 %	2010	10.00	99.45	11.3882
11.30 %	2010	5.00	99.45	11.3882
11.30 %	2010	5.00	99.24	11.4246
11.30 %	2010	5.00	99.16	11.4385
11.30 %	2010	5.00	99.46	11.3865
11.30 %	2010	5.00	99.27	11.4194
11.30 %	2010	10.00	99.38	11.4003
11.30 %	2010	5.00	99.39	11.3986
11.30 %	2010	5.00	99.30	11.4142
11.30 %	2010	5.00	99.56	11.3692
11.30 %	2010	1.00	98.50	11.5538
11.30 %	2010	5.00	99.40	11.3969
11.30 %	2010	5.00	99.35	11.4055
11.30 %	2010	5.00	99.36	11.4038
11.30 %	2010	10.00	99.37	11.4021
11.30 %	2010	5.00	99.42	11.3934
11.03 %	2012	5.00	96.70	11.5451
11.03 %	2012	5.00	96.60	11.5613
11.03 %	2012	5.00	96.73	11.5403
11.03 %	2012	5.00	96.73	11.5403
11.03 %	2012	5.00	96.69	11.5467
11.03 %	2012	5.00	96.65	11.5532
11.03 %	2012	5.00	96.695	11.5459
11.03 %	2012	5.00	96.70	11.5451
11.03 %	2012	5.00	96.50	11.5775

11.03 %	2012	5.00	96.82	11.5257
11.03 %	2012	10.00	96.63	11.5564
11.03 %	2012	1.00	95.98	11.6621
11.03 %	2012	5.00	96.80	11.5290
11.03 %	2012	5.00	96.75	11.5370
11.03 %	2012	5.00	96.75	11.5370
11.03 %	2012	5.00	96.775	11.5330
11.03 %	2012	1.00	96.09	11.6442
11.03 %	2012	5.00	96.63	11.5564
11.03 %	2012	5.00	96.57	11.5661
Contract Date : November 06, 2000				
11.00 %	2002	5.00	100.88	10.3543
11.00 %	2002	10.00	100.88	10.3543
11.00 %	2002	5.00	100.92	10.3253
11.00 %	2002	25.00	100.88	10.3543
11.15 %	2002	5.00	101.26	10.3525
11.15 %	2002	10.00	101.26	10.3525
11.15 %	2002	5.00	101.26	10.3525
11.15 %	2002	5.00	101.25	10.3586
11.15 %	2002	5.00	101.26	10.3525
11.15 %	2002	5.00	101.25	10.3586
11.15 %	2002	2.00	101.20	10.3892
11.15 %	2002	5.00	101.26	10.3525
11.15 %	2002	10.00	101.245	10.3617
11.15 %	2002	5.00	101.245	10.3617
11.15 %	2002	10.00	101.25	10.3586
11.10 %	2003	10.00	101.33	10.4546
11.10 %	2003	15.00	101.34	10.4498
11.10 %	2003	5.00	101.315	10.4617
12.50 %	2004	10.00	105.39	10.5526
12.50 %	2004	5.00	105.41	10.5457
12.50 %	2004	5.00	105.38	10.5561
12.50 %	2004	5.00	105.40	10.5491
12.50 %	2004	5.00	105.40	10.5491
12.50 %	2004	15.00	105.40	10.5491
12.50 %	2004	1.00	105.32	10.5769
12.50 %	2004	2.55	105.33	10.5734
11.98 %	2004	20.00	104.18	10.6151
11.19 %	2005	5.00	101.70	10.7154
11.68 %	2006	10.00	103.23	10.8719
11.68 %	2006	5.00	103.235	10.8706
11.68 %	2006	5.00	103.23	10.8719
11.75 %	2006	1.00	103.00	10.9992
11.50 %	2006	0.04	100.05	11.4862
11.00 %	2006	5.00	100.60	10.8480
11.00 %	2006	5.00	100.62	10.8433
11.00 %	2006	5.00	100.62	10.8433
11.00 %	2006	5.00	100.60	10.8480
11.00 %	2006	5.00	100.60	10.8480
11.00 %	2006	5.00	100.61	10.8456
11.00 %	2006	5.00	100.62	10.8433
11.00 %	2006	5.00	100.62	10.8433
11.00 %	2006	5.00	100.615	10.8444
11.00 %	2006	5.00	100.60	10.8480
11.50 %	2008	10.00	101.50	11.1977
11.50 %	2008	10.00	101.55	11.1878
11.40 %	2008	5.00	100.995	11.1987

11.40 %	2008	5.00	100.82	11.2327
11.40 %	2008	5.00	101.02	11.1939
11.40 %	2008	5.00	100.96	11.2055
11.40 %	2008	5.00	100.96	11.2055
11.40 %	2008	5.00	100.97	11.2036
11.40 %	2008	5.00	100.93	11.2113
11.40 %	2008	5.00	100.96	11.2055
11.40 %	2008	5.00	100.94	11.2094
11.40 %	2008	5.00	101.00	11.1977
11.40 %	2008	5.00	100.97	11.2036
11.40 %	2008	5.00	100.95	11.2074
11.40 %	2008	5.00	100.99	11.1997
11.40 %	2008	5.00	101.02	11.1939
11.40 %	2008	5.00	101.00	11.1977
11.40 %	2008	5.00	101.00	11.1977
11.40 %	2008	5.00	101.00	11.1977
11.40 %	2008	5.00	101.00	11.1977
11.40 %	2008	5.00	101.00	11.1977
11.40 %	2008	5.00	100.97	11.2036
11.40 %	2008	5.00	100.99	11.1997
11.40 %	2008	5.00	100.96	11.2055
11.40 %	2008	5.00	100.98	11.2016
11.40 %	2008	5.00	101.00	11.1977
11.40 %	2008	5.00	100.97	11.2036
11.40 %	2008	5.00	100.94	11.2094
11.40 %	2008	5.00	100.88	11.2210
11.40 %	2008	5.00	101.01	11.1958
11.40 %	2008	5.00	101.00	11.1977
11.40 %	2008	5.00	101.01	11.1958
11.40 %	2008	5.00	100.96	11.2055
11.40 %	2008	5.00	101.00	11.1977
11.40 %	2008	5.00	101.005	11.1968
11.40 %	2008	5.00	100.89	11.2191
11.40 %	2008	10.00	101.05	11.1881
11.40 %	2008	10.00	101.05	11.1881
11.40 %	2008	5.00	101.05	11.1881
11.40 %	2008	5.00	101.05	11.1881
11.40 %	2008	5.00	101.05	11.1881
11.40 %	2008	5.00	101.00	11.1977
11.40 %	2008	5.00	100.92	11.2133
11.40 %	2008	5.00	101.00	11.1977
11.40 %	2008	5.00	101.00	11.1977
11.40 %	2008	5.00	101.00	11.1977
11.40 %	2008	5.00	100.98	11.2016
11.40 %	2008	5.00	101.01	11.1958
11.40 %	2008	5.00	100.98	11.2016
11.40 %	2008	5.00	101.04	11.1900
11.40 %	2008	5.00	101.00	11.1977
11.40 %	2008	7.00	100.89	11.2191
11.40 %	2008	5.00	100.97	11.2036
11.40 %	2008	5.00	100.95	11.2074
11.40 %	2008	5.00	100.67	11.2618
11.40 %	2008	5.00	101.02	11.1939
11.40 %	2008	5.00	101.00	11.1977
11.40 %	2008	5.00	101.00	11.1977
11.40 %	2008	5.00	100.98	11.2016
11.40 %	2008	5.00	101.02	11.1939

11.40 %	2008	5.00	101.03	11.1919
11.40 %	2008	5.00	100.96	11.2055
11.40 %	2008	5.00	101.00	11.1977
11.40 %	2008	5.00	101.01	11.1958
11.40 %	2008	5.00	100.99	11.1997
11.40 %	2008	15.00	101.00	11.1977
11.40 %	2008	15.00	101.02	11.1939
11.40 %	2008	5.00	101.00	11.1977
11.40 %	2008	10.00	100.97	11.2036
11.40 %	2008	5.00	101.03	11.1919
11.40 %	2008	5.00	101.03	11.1919
11.40 %	2008	5.00	101.01	11.1958
11.40 %	2008	5.00	101.00	11.1977
11.40 %	2008	5.00	100.97	11.2036
11.40 %	2008	5.00	100.97	11.2036
11.40 %	2008	5.00	100.975	11.2026
11.40 %	2008	5.00	100.89	11.2191
12.25 %	2008	0.10	103.00	11.6485
11.99 %	2009	5.00	103.75	11.2843
11.99 %	2009	5.00	103.80	11.2752
11.99 %	2009	5.00	103.75	11.2843
11.99 %	2009	10.00	103.65	11.3025
11.99 %	2009	5.00	103.65	11.3025
11.99 %	2009	5.00	103.65	11.3025
11.99 %	2009	5.00	103.70	11.2934
11.50 %	2009	14.17	101.10	11.2943
11.50 %	2009	5.00	101.10	11.2943
11.50 %	2009	5.00	101.03	11.3072
12.29 %	2010	0.10	103.35	11.6796
11.50 %	2010	5.00	100.64	11.3843
11.50 %	2010	5.00	100.60	11.3912
11.50 %	2010	10.00	100.60	11.3912
11.50 %	2010	10.00	100.48	11.4120
11.30 %	2010	20.00	99.65	11.3537
11.30 %	2010	5.00	99.65	11.3537
11.30 %	2010	5.00	99.64	11.3554
11.30 %	2010	5.00	99.58	11.3658
11.30 %	2010	0.11	99.75	11.3364
11.30 %	2010	5.00	99.55	11.3710
11.30 %	2010	5.00	99.635	11.3563
11.30 %	2010	5.00	99.64	11.3554
11.30 %	2010	5.00	99.62	11.3589
11.30 %	2010	5.00	99.38	11.4004
11.30 %	2010	5.00	99.41	11.3952
11.30 %	2010	5.00	99.54	11.3727
11.30 %	2010	5.00	99.64	11.3554
11.30 %	2010	5.00	99.55	11.3710
11.30 %	2010	5.00	99.62	11.3589
11.30 %	2010	5.00	99.58	11.3658
11.30 %	2010	5.00	99.62	11.3589
11.30 %	2010	5.00	99.57	11.3675
11.30 %	2010	5.00	99.62	11.3589
11.30 %	2010	5.00	99.61	11.3606
11.30 %	2010	5.00	99.59	11.3640
11.30 %	2010	5.00	99.54	11.3727
11.30 %	2010	5.00	99.60	11.3623
11.30 %	2010	5.00	99.55	11.3710

11.30 %	2010	5.00	99.63	11.3571
11.30 %	2010	5.00	99.615	11.3597
11.30 %	2010	5.00	99.57	11.3675
11.30 %	2010	5.00	99.62	11.3589
11.30 %	2010	5.00	99.625	11.3580
11.30 %	2010	10.00	99.62	11.3589
11.30 %	2010	5.00	99.64	11.3554
11.30 %	2010	5.00	99.47	11.3848
11.30 %	2010	5.00	99.64	11.3554
11.30 %	2010	5.00	99.64	11.3554
11.30 %	2010	5.00	99.62	11.3589
11.30 %	2010	5.00	99.55	11.3710
11.30 %	2010	5.00	99.55	11.3710
11.30 %	2010	5.00	99.545	11.3718
11.30 %	2010	5.00	99.55	11.3710
11.30 %	2010	5.00	99.64	11.3554
12.32 %	2011	5.00	105.10	11.4538
8.00 %	2011	0.054	78.50	11.5971
11.03 %	2012	1.50	96.87	11.5178
11.03 %	2012	5.00	96.82	11.5259
11.03 %	2012	5.00	96.79	11.5307
11.03 %	2012	5.00	96.845	11.5219
11.03 %	2012	5.00	96.86	11.5194
11.03 %	2012	5.00	96.86	11.5194
11.03 %	2012	5.00	96.86	11.5194
11.03 %	2012	5.00	96.865	11.5186
11.03 %	2012	10.00	96.89	11.5146
11.03 %	2012	5.00	96.85	11.5211
11.03 %	2012	5.00	96.78	11.5324
11.03 %	2012	5.00	96.865	11.5186
11.03 %	2012	5.00	96.855	11.5203
11.03 %	2012	5.00	96.65	11.5534
11.03 %	2012	5.00	96.80	11.5291
11.03 %	2012	5.00	96.85	11.5211
11.03 %	2012	10.00	96.86	11.5194
11.03 %	2012	5.00	96.85	11.5211
11.03 %	2012	5.00	96.86	11.5194
11.03 %	2012	5.00	96.77	11.5340
11.03 %	2012	5.00	96.79	11.5307
11.03 %	2012	5.00	96.79	11.5307
11.03 %	2012	5.00	96.82	11.5259
11.03 %	2012	5.00	96.78	11.5324
11.03 %	2012	5.00	96.84	11.5227
9.00 %	2013	0.04505	82.75	11.6472
10.00 %	2014	0.05625	88.85	11.6530
11.50 %	2015	2.00	100.05	11.4911
Total		1793.0253		

B. State Government Securities

Contract Date : November 04, 2000				
12.00%	MAHARASHTRA SDL 2010	0.6704	100.30	11.9425
Contract Date : November 06, 2000				
12.00%	ANDHRA PRADESH SDL 2010	0.33	102.30	11.5981
Total		1.0004		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)			
Contract Date : November 06, 2000			
13/11/2000	5.00	99.8277	8.9751
Total	5.00		
(ii) 91 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : November 04, 2000			
11/12/2000	5.00	99.1349	8.5850
Contract Date : November 06, 2000			
08/01/2001	15.00	98.4536	9.0751
15/01/2001	5.00	98.2847	9.0752
29/01/2001	22.50	97.9487	9.0751
Total	47.50		
(iii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : November 06, 2000			
10/11/2000	1.36	99.9047	8.6806
10/11/2000	8.00	99.9037	8.7717
23/11/2000	10.00	99.5456	9.7739
23/11/2000	10.00	99.5456	9.7739
23/11/2000	9.00	99.5456	9.7739
01/02/2001	23.3325	97.8770	9.0751
12/04/2001	15.00	95.9156	9.8728
Total	76.6925		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : November 06, 2000			
16/11/2000	2.00	99.7486	9.1740
25/01/2001	0.2875	98.0445	9.0750
22/03/2001	10.00	96.4217	9.9326
31/05/2001	10.00	94.6071	10.0724
09/08/2001	25.00	92.8199	10.2019
23/08/2001	10.00	92.4830	10.2020
23/08/2001	15.00	92.4830	10.2020
06/09/2001	5.00	92.1486	10.2020
06/09/2001	5.00	92.1486	10.2020
01/11/2001	5.00	90.8593	10.1721
01/11/2001	10.00	90.8430	10.1920
01/11/2001	15.00	90.8430	10.1920
Total	112.2875		

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				
11.55 % 2001	5.00	100.70	11.00	16
11.83 % 2003	5.00	102.90	11.00	16
9.90 % 2005	5.00	97.00	11.00	16
10.85 % 2001	25.00	100.40	10.15	1
10.85 % 2001	25.00	100.40	10.15	1
10.85 % 2001	25.00	100.40	10.15	1

10.85 %	2001	20.00	100.40	10.15	1
11.75 %	2001	25.00	101.10	10.10	1
11.75 %	2001	25.00	101.10	10.10	1
11.75 %	2001	25.00	101.10	10.10	1
11.47 %	2001	5.00	101.00	10.05	1
11.15 %	2002	10.00	101.26	10.05	1
11.15 %	2002	25.00	101.26	10.10	1
11.10 %	2003	20.00	101.30	10.15	1
11.10 %	2003	20.00	101.30	10.15	1
12.50 %	2004	25.00	105.38	10.25	1
12.50 %	2004	25.00	105.38	10.25	1
12.50 %	2004	25.00	105.38	10.25	1
12.50 %	2004	25.00	105.38	10.25	1
9.90 %	2005	20.00	97.25	10.40	1
11.19 %	2005	5.00	101.90	10.40	1
12.32 %	2011	25.00	104.48	10.25	1
12.32 %	2011	25.00	104.48	10.25	1
12.32 %	2011	25.00	104.48	10.25	1
12.32 %	2011	25.00	104.48	10.25	1
12.32 %	2011	25.00	104.48	10.25	1
Total		515.00			

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)

15/06/2001	27.00	94.2102	10.15	1
15/06/2001	27.00	94.2102	10.15	1
15/06/2001	27.00	94.2102	10.15	1
15/06/2001	27.00	94.2102	10.15	1
04/10/2001	25.00	91.4870	10.10	1
04/10/2001	25.00	91.4870	10.10	1
04/10/2001	17.00	91.4870	10.10	1

Total 175.00

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 06 November 2000

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