

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 13 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 10, 2000			
11.55 % 2001	10.00	100.73	10.3012
11.55 % 2001	25.00	100.72	10.3174
11.55 % 2001	10.00	100.72	10.3174
10.85 % 2001	5.00	100.33	10.3127
11.75 % 2001	15.00	101.045	10.2936
11.75 % 2001	5.00	101.02	10.3269
11.00 % 2002	0.20	101.10	10.1915
11.68 % 2002	10.00	102.06	10.3319
11.15 % 2002	5.00	101.29	10.3292
11.15 % 2002	5.00	101.27	10.3415
11.15 % 2002	5.00	101.28	10.3353
11.15 % 2002	10.00	101.285	10.3323
11.15 % 2002	10.00	101.285	10.3323
11.10 % 2003	5.00	101.41	10.4130
11.10 % 2003	3.053	101.33	10.4510
11.10 % 2003	5.00	101.38	10.4272
12.50 % 2004	5.00	105.45	10.5259
12.50 % 2004	5.00	105.45	10.5259
12.50 % 2004	5.00	105.41	10.5398
12.50 % 2004	5.00	105.45	10.5259
12.59 % 2004	10.00	105.73	10.6263
12.59 % 2004	20.00	105.74	10.6230
10.20 % 2005	1.00	98.60	10.5792
11.00 % 2006	5.00	100.78	10.8051
11.00 % 2006	5.00	100.80	10.8003
11.00 % 2006	10.00	100.805	10.7991
11.00 % 2006	10.00	100.78	10.8051
11.00 % 2006	10.00	100.78	10.8051
11.90 % 2007	25.00	104.40	10.9385
11.50 % 2008	15.00	102.005	11.0984
11.40 % 2008	5.00	101.40	11.1200
11.40 % 2008	5.00	101.385	11.1229
11.40 % 2008	5.00	101.37	11.1258
11.40 % 2008	5.00	101.44	11.1123
11.40 % 2008	5.00	101.44	11.1123
11.40 % 2008	5.00	101.42	11.1161
11.40 % 2008	5.00	101.38	11.1239
11.40 % 2008	5.00	101.44	11.1123
11.40 % 2008	5.00	101.44	11.1123
11.40 % 2008	5.00	101.44	11.1123
11.40 % 2008	5.00	101.45	11.1104

11.40 %	2008	10.00	101.44	11.1123
11.40 %	2008	10.00	101.44	11.1123
11.40 %	2008	4.72	101.43	11.1142
11.40 %	2008	20.00	101.44	11.1123
11.40 %	2008	15.00	101.44	11.1123
11.40 %	2008	10.00	101.44	11.1123
11.40 %	2008	5.00	101.44	11.1123
11.40 %	2008	15.00	101.44	11.1123
11.40 %	2008	10.00	101.44	11.1123
11.40 %	2008	25.00	101.44	11.1123
11.40 %	2008	25.00	101.44	11.1123
11.40 %	2008	10.00	101.44	11.1123
11.40 %	2008	5.00	101.44	11.1123
11.40 %	2008	20.00	101.44	11.1123
11.40 %	2008	15.00	101.44	11.1123
11.40 %	2008	10.00	101.44	11.1123
11.40 %	2008	5.00	101.40	11.1200
11.40 %	2008	5.00	101.44	11.1123
11.40 %	2008	2.40	101.40	11.1200
11.40 %	2008	10.00	101.35	11.1297
12.25 %	2008	0.10	105.30	11.2080
11.99 %	2009	5.00	104.25	11.1924
11.99 %	2009	5.00	104.26	11.1906
11.99 %	2009	5.00	104.25	11.1924
11.99 %	2009	5.00	104.25	11.1924
12.29 %	2010	15.00	105.74	11.2658
12.29 %	2010	0.10	105.50	11.3067
11.50 %	2010	0.18	101.10	11.3052
11.50 %	2010	15.00	101.33	11.2657
11.50 %	2010	10.00	101.33	11.2657
11.50 %	2010	10.00	101.35	11.2622
11.50 %	2010	5.00	101.33	11.2657
11.50 %	2010	5.00	101.35	11.2622
11.30 %	2010	10.00	100.15	11.2677
11.30 %	2010	5.00	100.20	11.2591
11.30 %	2010	5.00	100.20	11.2591
11.30 %	2010	5.00	100.20	11.2591
11.30 %	2010	15.00	100.25	11.2505
11.30 %	2010	5.00	100.205	11.2582
11.30 %	2010	5.00	100.20	11.2591
11.30 %	2010	10.00	100.20	11.2591
11.30 %	2010	5.00	100.20	11.2591
11.30 %	2010	5.00	100.20	11.2591
11.30 %	2010	1.00	100.62	11.1873
11.30 %	2010	5.00	100.15	11.2677
11.30 %	2010	5.00	100.205	11.2582
11.30 %	2010	5.00	100.18	11.2625
11.30 %	2010	5.00	100.20	11.2591
12.32 %	2011	10.00	105.60	11.3724
12.32 %	2011	0.185	105.50	11.3885
11.03 %	2012	10.00	97.41	11.4314
11.03 %	2012	5.00	97.20	11.4651
11.03 %	2012	5.00	97.26	11.4554
11.03 %	2012	10.00	97.34	11.4426
11.03 %	2012	10.00	97.35	11.4410
11.03 %	2012	10.00	97.20	11.4651
11.03 %	2012	15.00	97.30	11.4490

11.03 %	2012	5.00	97.375	11.4370
11.03 %	2012	5.00	97.37	11.4378
11.03 %	2012	20.00	97.20	11.4651
11.03 %	2012	8.00	97.20	11.4651
11.43 %	2015	5.00	98.66	11.6162
11.43 %	2015	1.00	98.67	11.6148
11.43 %	2015	1.00	98.80	11.5960
Contract Date : November 13, 2000				
11.75 %	2001	10.00	101.04	10.2851
11.00 %	2002	5.00	100.925	10.3152
11.00 %	2002	5.00	100.92	10.3189
11.15 %	2002	5.00	101.30	10.3193
11.15 %	2002	5.00	101.30	10.3193
11.15 %	2002	5.00	101.26	10.3439
11.15 %	2002	5.00	101.29	10.3254
11.15 %	2002	10.00	101.29	10.3254
11.10 %	2003	5.00	101.38	10.4245
11.10 %	2003	10.00	101.40	10.4149
11.10 %	2003	5.00	101.40	10.4149
11.10 %	2003	5.00	101.40	10.4149
11.10 %	2003	10.00	101.40	10.4149
11.10 %	2003	5.00	101.385	10.4221
12.50 %	2004	5.00	105.42	10.5320
12.50 %	2004	5.00	105.43	10.5285
12.50 %	2004	5.00	105.42	10.5320
12.50 %	2004	10.00	105.41	10.5355
12.50 %	2004	10.00	105.41	10.5355
12.50 %	2004	5.00	105.415	10.5337
12.50 %	2004	5.00	105.42	10.5320
12.50 %	2004	5.00	105.41	10.5355
11.50 %	2004	5.00	102.63	10.5779
11.50 %	2004	5.00	102.65	10.5710
11.50 %	2004	5.00	102.63	10.5779
11.25 %	2005	10.00	102.00	10.6808
11.19 %	2005	5.00	101.905	10.6583
11.68 %	2006	5.00	103.50	10.8029
11.68 %	2006	5.00	103.47	10.8103
11.75 %	2006	25.00	103.80	10.8013
11.00 %	2006	10.00	100.77	10.8073
11.00 %	2006	5.00	100.76	10.8097
11.00 %	2006	0.80	100.80	10.8002
11.00 %	2006	5.00	100.755	10.8109
11.00 %	2006	5.00	100.75	10.8121
11.00 %	2006	10.00	100.76	10.8097
11.00 %	2006	5.00	100.78	10.8049
11.00 %	2006	5.00	100.75	10.8121
11.90 %	2007	25.00	104.40	10.9381
11.90 %	2007	1000.00	104.40	10.9381
11.50 %	2008	10.00	101.89	11.1212
11.40 %	2008	2.00	101.40	11.1197
11.40 %	2008	5.00	101.38	11.1236
11.40 %	2008	5.00	101.385	11.1226
11.40 %	2008	5.00	101.38	11.1236
11.40 %	2008	5.00	101.39	11.1216
11.40 %	2008	5.00	101.40	11.1197
11.40 %	2008	10.00	101.39	11.1216
11.40 %	2008	5.00	101.41	11.1178

11.40 %	2008	5.00	101.38	11.1236
11.40 %	2008	15.00	101.39	11.1216
11.40 %	2008	5.00	101.39	11.1216
11.40 %	2008	5.00	101.39	11.1216
11.40 %	2008	5.00	101.39	11.1216
11.40 %	2008	5.00	101.40	11.1197
11.40 %	2008	5.00	101.39	11.1216
11.40 %	2008	10.00	101.40	11.1197
11.40 %	2008	5.00	101.40	11.1197
11.40 %	2008	10.00	101.39	11.1216
11.40 %	2008	10.00	101.39	11.1216
11.40 %	2008	5.00	101.40	11.1197
11.40 %	2008	5.00	101.395	11.1207
11.40 %	2008	5.00	101.39	11.1216
11.40 %	2008	5.00	101.41	11.1178
11.40 %	2008	5.00	101.37	11.1255
11.40 %	2008	10.00	101.38	11.1236
11.40 %	2008	5.00	101.39	11.1216
11.40 %	2008	5.00	101.39	11.1216
11.40 %	2008	5.00	101.39	11.1216
11.99 %	2009	5.00	104.22	11.1970
11.99 %	2009	5.00	104.20	11.2007
11.99 %	2009	5.00	104.21	11.1988
11.99 %	2009	5.00	104.21	11.1988
11.99 %	2009	10.00	104.20	11.2007
11.99 %	2009	5.00	104.20	11.2007
12.29 %	2010	15.00	105.57	11.2943
11.50 %	2010	5.00	101.28	11.2744
11.30 %	2010	5.00	100.30	11.2420
11.30 %	2010	10.00	100.21	11.2574
11.30 %	2010	5.00	100.16	11.2660
11.30 %	2010	5.00	100.15	11.2677
11.30 %	2010	5.00	100.17	11.2643
11.30 %	2010	5.00	100.16	11.2660
11.30 %	2010	5.00	100.14	11.2694
11.30 %	2010	0.05	100.50	11.2078
11.30 %	2010	1.00	100.10	11.2763
11.30 %	2010	5.00	100.15	11.2677
11.30 %	2010	3.00	99.85	11.3193
11.30 %	2010	20.00	100.185	11.2617
11.30 %	2010	10.00	100.15	11.2677
11.03 %	2012	10.00	97.20	11.4653
11.03 %	2012	5.00	97.21	11.4637
11.03 %	2012	10.00	97.22	11.4621
11.03 %	2012	5.00	97.22	11.4621
11.03 %	2012	10.00	97.20	11.4653
11.03 %	2012	10.00	97.20	11.4653
11.03 %	2012	5.00	97.23	11.4605
11.03 %	2012	5.00	97.23	11.4605
11.03 %	2012	10.00	97.19	11.4669
11.03 %	2012	5.00	97.19	11.4669
11.03 %	2012	0.15	97.40	11.4333
11.03 %	2012	0.05	97.50	11.4173
11.03 %	2012	5.00	97.20	11.4653
11.03 %	2012	5.00	97.195	11.4661
11.03 %	2012	3.00	96.90	11.5136
11.03 %	2012	3.00	96.85	11.5217

11.03 %	2012	5.00	97.23	11.4605
11.03 %	2012	5.00	97.23	11.4605
11.03 %	2012	10.00	97.19	11.4669
11.03 %	2012	5.00	97.20	11.4653
Total		2545.988		

B. State Government Securities

Contract Date : November 13, 2000				
12.50% MAHARASHTRA SDL, 2008	0.12	106.00		11.3272
12.00% TAMIL NADU SDL 2010	1.10	102.55		11.5547
12.00% RAJASTHAN SDL 2010	6.107	102.49		11.5640
12.00% PUNJAB SDL 2010	0.59	102.49		11.5640
Total		7.917		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : November 13, 2000				
20/11/2000	1.71	99.8201		9.3717
Total		1.71		

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : November 10, 2000				
18/12/2000	10.00	99.0737		8.9559
Contract Date : November 13, 2000				
08/01/2001	0.50	98.6380		8.9752
05/02/2001	10.00	97.7504		9.9726
Total		20.50		

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : November 10, 2000				
04/01/2001	5.00	98.6646		8.9575
Contract Date : November 13, 2000				
23/11/2000	2.00	99.7268		9.9717
Total		7.00		

(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : November 10, 2000				
28/06/2001	5.00	94.0183		10.0690
23/08/2001	1.00	92.5320		10.2718
04/10/2001	20.00	91.6142		10.1580
18/10/2001	5.00	91.2689		10.1817
18/10/2001	5.00	91.2689		10.1817
Contract Date : November 13, 2000				
16/11/2000	5.00	99.9089		11.0635
28/06/2001	10.00	94.0238		10.1921
06/09/2001	5.00	92.2670		10.2718
18/10/2001	10.00	91.2689		10.2718
Total		66.00		

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

11.55 %	2001	25.00	100.70	11.75	17
11.55 %	2001	25.00	100.70	11.60	17
11.55 %	2001	40.00	100.72	10.70	1
12.50 %	2004	11.00	105.38	9.50	1
12.50 %	2004	5.00	105.42	11.00	1
12.50 %	2004	5.00	105.42	11.00	1
12.29 %	2010	25.00	105.80	11.25	1
12.29 %	2010	25.00	105.80	11.25	1
12.29 %	2010	25.00	105.80	11.25	1
12.29 %	2010	25.00	105.80	11.25	1
12.25 %	2010	25.00	105.70	11.25	1
12.25 %	2010	25.00	105.70	11.25	1
12.25 %	2010	25.00	105.70	11.25	1
12.25 %	2010	25.00	105.70	11.25	1
12.25 %	2010	25.00	105.70	11.25	1
Total		336.00			

B. Treasury Bills

(i) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

27/04/2001	20.00	95.6543	10.50	1
Total	20.00			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 13 November 2000

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