

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 14 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 13, 2000			
11.55 % 2001	5.00	100.74	10.2708
11.55 % 2001	10.00	100.74	10.2708
11.15 % 2002	1.00	101.30	10.3193
11.10 % 2003	5.00	101.41	10.4102
11.83 % 2003	5.00	103.08	10.4663
12.50 % 2004	5.00	105.455	10.5198
12.50 % 2004	1.00	105.33	10.5634
12.50 % 2004	5.00	105.43	10.5285
12.50 % 2004	5.00	105.46	10.5180
12.50 % 2004	5.00	105.45	10.5215
12.50 % 2004	5.00	105.45	10.5215
12.50 % 2004	5.00	105.43	10.5285
12.50 % 2004	5.00	105.44	10.5250
12.50 % 2004	5.00	105.44	10.5250
12.50 % 2004	1.00	105.31	10.5704
11.75 % 2006	5.00	103.765	10.8098
11.75 % 2006	5.00	103.765	10.8098
11.00 % 2006	5.00	100.82	10.7954
11.00 % 2006	5.00	100.82	10.7954
11.00 % 2006	5.00	100.80	10.8002
11.00 % 2006	5.00	100.81	10.7978
11.00 % 2006	5.00	100.81	10.7978
11.00 % 2006	5.00	100.81	10.7978
11.00 % 2006	0.11	100.55	10.8597
11.00 % 2006	4.20	100.75	10.8121
11.50 % 2008	5.00	102.00	11.0995
11.40 % 2008	10.00	101.39	11.1216
11.40 % 2008	5.00	101.40	11.1197
11.40 % 2008	5.00	101.41	11.1178
11.40 % 2008	5.00	101.45	11.1101
11.40 % 2008	10.00	101.39	11.1216
11.40 % 2008	5.00	101.47	11.1062
11.40 % 2008	5.00	101.42	11.1158
11.40 % 2008	5.00	101.46	11.1081
11.40 % 2008	5.00	101.50	11.1004
11.40 % 2008	5.00	101.50	11.1004
11.40 % 2008	5.00	101.50	11.1004
11.40 % 2008	5.00	101.40	11.1197
11.40 % 2008	5.00	101.41	11.1178
11.40 % 2008	5.00	101.40	11.1197

11.40 %	2008	5.00	101.385	11.1226
11.40 %	2008	5.00	101.48	11.1043
11.40 %	2008	5.00	101.46	11.1081
11.40 %	2008	5.00	101.43	11.1139
11.40 %	2008	5.00	101.51	11.0985
11.40 %	2008	5.00	101.50	11.1004
11.40 %	2008	5.00	101.46	11.1081
11.40 %	2008	10.00	101.50	11.1004
11.40 %	2008	5.00	101.51	11.0985
11.40 %	2008	5.00	101.47	11.1062
11.40 %	2008	5.00	101.47	11.1062
11.40 %	2008	5.00	101.475	11.1052
11.40 %	2008	5.00	101.39	11.1216
11.40 %	2008	5.00	101.50	11.1004
11.40 %	2008	5.00	101.51	11.0985
11.40 %	2008	5.00	101.41	11.1178
11.40 %	2008	10.00	101.40	11.1197
11.40 %	2008	5.00	101.385	11.1226
11.40 %	2008	5.00	101.47	11.1062
11.40 %	2008	5.00	101.395	11.1207
11.40 %	2008	5.00	101.47	11.1062
11.40 %	2008	5.00	101.51	11.0985
11.40 %	2008	5.00	101.48	11.1043
11.40 %	2008	5.00	101.51	11.0985
11.40 %	2008	5.00	101.395	11.1207
11.40 %	2008	5.00	101.50	11.1004
11.99 %	2009	5.00	104.28	11.1861
11.99 %	2009	5.00	104.29	11.1843
11.99 %	2009	5.00	104.275	11.1871
12.29 %	2010	10.00	105.57	11.2943
12.29 %	2010	50.00	105.57	11.2943
11.50 %	2010	5.00	101.29	11.2727
11.50 %	2010	10.00	101.30	11.2710
12.25 %	2010	50.00	105.49	11.2948
12.25 %	2010	60.00	105.49	11.2948
11.30 %	2010	0.02	100.85	11.1481
11.30 %	2010	5.00	100.21	11.2574
11.30 %	2010	5.00	100.25	11.2506
11.30 %	2010	5.00	100.15	11.2677
11.30 %	2010	5.00	100.20	11.2591
11.30 %	2010	5.00	100.23	11.2540
11.30 %	2010	5.00	100.20	11.2591
11.30 %	2010	3.00	99.90	11.3107
11.30 %	2010	4.00	100.16	11.2660
11.30 %	2010	1.00	100.16	11.2660
11.30 %	2010	5.00	100.21	11.2574
11.30 %	2010	5.00	100.26	11.2488
11.30 %	2010	5.00	100.21	11.2574
11.30 %	2010	5.00	100.21	11.2574
11.30 %	2010	5.00	100.21	11.2574
11.30 %	2010	15.00	100.30	11.2420
12.32 %	2011	10.00	105.65	11.3639
12.32 %	2011	10.00	105.69	11.3575
12.32 %	2011	5.00	105.63	11.3672
10.95 %	2011	0.10	97.35	11.3858
11.03 %	2012	5.00	97.20	11.4653
11.03 %	2012	0.10	97.55	11.4093

11.03 %	2012	10.00	97.20	11.4653
11.03 %	2012	10.00	97.27	11.4541
11.03 %	2012	0.206	97.55	11.4093
11.03 %	2012	5.00	97.25	11.4573
11.03 %	2012	5.00	97.24	11.4589
11.03 %	2012	5.00	97.22	11.4621
11.03 %	2012	2.50	97.40	11.4333
11.03 %	2012	5.00	97.06	11.4878
11.03 %	2012	5.00	97.25	11.4573
11.03 %	2012	2.00	97.40	11.4333
11.03 %	2012	10.00	97.25	11.4573
12.40 %	2013	0.50	104.80	11.6615
11.43 %	2015	3.00	98.85	11.5888
10.70 %	2020	0.42	93.75	11.5095
Contract Date : November 14, 2000				
11.55 %	2001	5.00	100.75	10.2495
10.85 %	2001	5.00	100.35	10.2755
11.75 %	2001	0.30	101.04	10.2800
11.00 %	2002	5.00	100.93	10.3098
11.15 %	2002	5.00	101.32	10.3057
11.15 %	2002	0.014	101.65	10.1025
11.15 %	2002	5.00	101.32	10.3057
11.15 %	2002	5.00	101.33	10.2995
11.15 %	2002	5.00	101.31	10.3119
11.15 %	2002	5.00	101.30	10.3180
11.15 %	2002	5.00	101.32	10.3057
11.15 %	2002	5.00	101.32	10.3057
11.15 %	2002	5.00	101.34	10.2933
11.15 %	2002	5.00	101.32	10.3057
11.15 %	2002	10.00	101.33	10.2995
12.50 %	2004	5.00	105.48	10.5096
12.50 %	2004	10.00	105.485	10.5079
11.50 %	2004	5.00	102.67	10.5632
11.95 %	2004	10.00	104.00	10.6011
11.98 %	2004	5.00	104.265	10.5812
11.98 %	2004	5.00	104.275	10.5780
11.98 %	2004	5.00	104.265	10.5812
11.25 %	2005	5.00	102.04	10.6696
14.00 %	2005(INSTA	25.00	111.54	10.8533
11.75 %	2006	10.00	103.80	10.8008
11.50 %	2006	5.00	102.82	10.8056
11.50 %	2006	5.00	102.82	10.8056
11.00 %	2006	5.00	100.81	10.7978
11.00 %	2006	5.00	100.82	10.7954
11.00 %	2006	5.00	100.82	10.7954
11.00 %	2006	5.00	100.825	10.7942
11.00 %	2006	5.00	100.80	10.8001
11.00 %	2006	5.00	100.81	10.7978
11.00 %	2006	10.00	100.81	10.7978
11.00 %	2006	5.00	100.825	10.7942
11.00 %	2006	5.00	100.835	10.7918
11.00 %	2006	0.80	100.75	10.8120
11.00 %	2006	5.00	100.82	10.7954
11.90 %	2007	1000.00	104.40	10.9380
11.90 %	2007	125.00	104.40	10.9380
11.90 %	2007	3.50	104.40	10.9380
11.90 %	2007	60.00	104.40	10.9380

11.50 %	2008	5.00	102.01	11.0976
11.50 %	2008	5.00	102.00	11.0996
11.50 %	2008	10.00	102.00	11.0996
11.50 %	2008	5.00	102.00	11.0996
11.50 %	2008	10.00	102.01	11.0976
11.40 %	2008	0.50	101.55	11.0907
11.40 %	2008	0.50	101.48	11.1042
11.40 %	2008	5.00	101.52	11.0964
11.40 %	2008	5.00	101.48	11.1042
11.40 %	2008	5.00	101.48	11.1042
11.40 %	2008	5.00	101.49	11.1022
11.40 %	2008	5.00	101.49	11.1022
11.40 %	2008	5.00	101.45	11.1100
11.40 %	2008	10.00	101.495	11.1013
11.40 %	2008	5.00	101.45	11.1100
11.40 %	2008	5.00	101.44	11.1119
11.40 %	2008	5.00	101.46	11.1080
11.40 %	2008	5.00	101.47	11.1061
11.40 %	2008	5.00	101.47	11.1061
11.40 %	2008	5.00	101.47	11.1061
11.40 %	2008	5.00	101.47	11.1061
11.40 %	2008	5.00	101.51	11.0984
11.40 %	2008	5.00	101.47	11.1061
11.40 %	2008	5.00	101.52	11.0964
11.40 %	2008	5.00	101.52	11.0964
11.40 %	2008	5.00	101.52	11.0964
11.40 %	2008	5.00	101.52	11.0964
11.40 %	2008	5.00	101.475	11.1051
11.40 %	2008	5.00	101.45	11.1100
11.40 %	2008	5.00	101.43	11.1138
11.40 %	2008	5.00	101.42	11.1157
11.40 %	2008	5.00	101.52	11.0964
11.40 %	2008	5.00	101.51	11.0984
11.40 %	2008	5.00	101.50	11.1003
11.40 %	2008	5.00	101.40	11.1196
11.40 %	2008	5.00	101.47	11.1061
11.40 %	2008	5.00	101.47	11.1061
11.40 %	2008	5.00	101.54	11.0926
11.40 %	2008	5.00	101.55	11.0907
11.40 %	2008	5.00	101.54	11.0926
11.40 %	2008	10.00	101.48	11.1042
11.40 %	2008	10.00	101.485	11.1032
11.40 %	2008	5.00	101.48	11.1042
11.40 %	2008	5.00	101.48	11.1042
11.40 %	2008	5.00	101.42	11.1157
11.40 %	2008	5.00	101.52	11.0964
11.40 %	2008	5.00	101.55	11.0907
11.40 %	2008	15.00	101.385	11.1225
11.40 %	2008	15.00	101.385	11.1225
11.40 %	2008	5.00	101.40	11.1196
11.40 %	2008	5.00	101.47	11.1061
11.40 %	2008	5.00	101.40	11.1196
11.40 %	2008	5.00	101.47	11.1061
11.40 %	2008	5.00	101.47	11.1061
11.40 %	2008	10.00	101.49	11.1022
11.40 %	2008	5.00	101.50	11.1003
11.40 %	2008	5.00	101.50	11.1003
11.40 %	2008	5.00	101.50	11.1003

11.40 %	2008	5.00	101.475	11.1051
11.40 %	2008	5.00	101.50	11.1003
11.99 %	2009	5.00	104.24	11.1931
11.99 %	2009	5.00	104.24	11.1931
11.99 %	2009	5.00	104.26	11.1895
11.99 %	2009	5.00	104.285	11.1850
11.99 %	2009	5.00	104.28	11.1859
11.50 %	2010	3.25	101.55	11.2282
11.50 %	2010	10.00	101.32	11.2676
11.50 %	2010	10.00	101.32	11.2676
11.50 %	2010	5.00	101.34	11.2642
11.30 %	2010	5.00	100.19	11.2609
11.30 %	2010	5.00	100.19	11.2609
11.30 %	2010	5.00	100.19	11.2609
11.30 %	2010	5.00	100.19	11.2609
11.30 %	2010	5.00	100.17	11.2643
11.30 %	2010	5.00	100.18	11.2626
11.30 %	2010	5.00	100.195	11.2600
11.30 %	2010	5.00	100.19	11.2609
11.30 %	2010	5.00	100.21	11.2574
11.30 %	2010	1.00	100.13	11.2712
11.30 %	2010	5.00	100.21	11.2574
11.30 %	2010	5.00	100.19	11.2609
11.30 %	2010	5.00	100.195	11.2600
11.30 %	2010	5.00	100.23	11.2540
12.32 %	2011	10.00	105.65	11.3638
11.03 %	2012	1.00	97.19	11.4670
11.03 %	2012	1.00	97.15	11.4735
11.03 %	2012	0.50	97.16	11.4718
11.03 %	2012	5.00	97.13	11.4767
11.03 %	2012	5.00	97.12	11.4783
11.03 %	2012	5.00	97.13	11.4767
11.03 %	2012	15.00	97.01	11.4960
11.03 %	2012	10.00	97.105	11.4807
11.03 %	2012	5.00	97.13	11.4767
11.03 %	2012	5.00	97.15	11.4735
11.03 %	2012	15.00	97.07	11.4863
11.03 %	2012	50.00	97.072	11.4859
11.03 %	2012	50.00	97.025	11.4936
11.03 %	2012	100.00	97.07	11.4863
11.03 %	2012	5.00	97.14	11.4751
11.03 %	2012	25.00	97.12	11.4783
11.03 %	2012	25.00	97.12	11.4783
11.03 %	2012	50.00	97.07	11.4863
11.03 %	2012	25.00	97.07	11.4863
11.03 %	2012	1.00	97.18	11.4686
11.03 %	2012	5.00	97.13	11.4767
11.03 %	2012	5.00	97.10	11.4815
11.03 %	2012	5.00	97.00	11.4976
11.03 %	2012	25.00	97.172	11.4699
11.03 %	2012	5.00	97.15	11.4735
11.03 %	2012	5.00	97.16	11.4718
11.03 %	2012	70.00	97.060	11.4878
11.03 %	2012	30.00	97.126	11.4772
11.03 %	2012	5.00	97.125	11.4775
11.03 %	2012	5.00	97.145	11.4743
11.03 %	2012	5.00	97.14	11.4751

11.03 %	2012	10.00	97.11	11.4799
11.03 %	2012	25.00	97.085	11.4839
11.03 %	2012	15.00	97.20	11.4654
11.03 %	2012	5.00	97.19	11.4670
11.03 %	2012	5.00	97.20	11.4654
11.03 %	2012	5.00	97.19	11.4670
11.03 %	2012	20.00	97.165	11.4710
11.03 %	2012	5.00	97.02	11.4944
11.03 %	2012	5.00	97.015	11.4952
11.03 %	2012	5.00	97.015	11.4952
11.03 %	2012	5.00	97.015	11.4952
11.03 %	2012	25.00	97.05	11.4895
11.43 %	2015	1.00	98.85	11.5889
11.43 %	2015	10.00	98.90	11.5816
11.43 %	2015	0.05	98.90	11.5816
Total		3288.57		

B. State Government Securities

Contract Date : November 13, 2000				
11.85% KARNATAKA SDL 2009	1.00	101.47		11.5726
11.85% MAHARASTRA SDL 2009	3.50	101.47		11.5726
Contract Date : November 14, 2000				
12.00% TAMIL NADU SDL 2010	0.075	102.70		11.5291
12.00% TAMIL NADU SDL 2010	0.42	102.70		11.5291
12.00% ANDHRA PRADESH SDL 2010	2.00	102.65		11.5376
12.00% MADHYA PRADESH SDL 2010	10.00	102.65		11.5376
12.00% PUNJAB SDL 2010	0.59	102.50		11.5630
12.00% RAJASTHAN SDL 2010	4.107	102.50		11.5630
12.00% RAJASTHAN SDL 2010	2.00	102.50		11.5630
Total		23.692		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : November 14, 2000				
20/11/2000	1.20	99.8457		9.3753
Total		1.20		
(ii) 91 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : November 13, 2000				
02/01/2001	15.00	98.6688		9.8219
Contract Date : November 14, 2000				
11/12/2000	10.00	99.2766		9.8236
18/12/2000	15.00	99.0862		9.8733
Total		40.00		
(iii) 182 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : November 13, 2000				
18/01/2001	6.00	98.3364		9.3302
15/02/2001	10.00	97.5154		9.8664
12/04/2001	10.00	96.0591		9.9556
Total		26.00		
(iv) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : November 13, 2000				
27/12/2000	10.00	98.8299		9.7945
23/08/2001	1.00	92.6046		10.2717

18/10/2001	15.00	91.2925	10.2414
18/10/2001	10.00	91.2925	10.2414
18/10/2001	10.00	91.3079	10.2216
18/10/2001	10.00	91.2925	10.2414
18/10/2001	15.00	91.2925	10.2414
Contract Date : November 14, 2000			
25/01/2001	10.00	98.0656	9.9724
15/06/2001	0.70	94.3821	10.1720
15/06/2001	5.00	94.4862	9.9725
Total	86.70		

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				
11.75 % 2001	1.00	101.05	10.90	6
12.50 % 2004	50.00	105.40	9.75	4
11.30 % 2010	5.00	100.20	10.60	2
12.32 % 2011	25.00	105.55	11.15	2
12.32 % 2011	25.00	105.55	11.15	2
12.32 % 2011	25.00	105.55	11.15	2
12.32 % 2011	25.00	105.55	11.15	2
11.03 % 2012	20.00	97.00	11.00	2
11.83 % 2014	25.00	101.70	11.15	2
11.83 % 2014	25.00	101.70	11.15	2
11.83 % 2014	25.00	101.70	11.15	2
11.83 % 2014	25.00	101.70	11.15	2
11.83 % 2014	25.00	101.70	11.15	2
12.60 % 2018(ON TAP)	15.00	106.00	11.65	2
10.70 % 2020	7.00	92.75	10.90	6
Total	323.00			
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)		NIL		

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 14 November 2000

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