

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 15 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 15, 2000				
11.75 % 2006	25.00	103.80	10.8003	
11.90 % 2007	25.00	104.40	10.9379	
11.90 % 2007	20.00	104.40	10.9379	
11.90 % 2007	50.00	104.40	10.9379	
11.90 % 2007	10.00	104.40	10.9379	
11.90 % 2007	200.00	104.40	10.9379	
11.40 % 2008	11.00	101.65	11.0713	
11.40 % 2008	5.00	101.60	11.0809	
11.30 % 2010	5.00	100.29	11.2437	
11.03 % 2012	25.00	97.20	11.4655	
Total	376.00			
B. State Government Securities				
		NIL		
C. Treasury Bills				
(i) 14 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : November 15, 2000				
27/11/2000	15.00	99.6886	9.4753	
Total	15.00			
(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		
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					
					NIL
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)					
30/11/2000	15.00	99.5948	11.25	7	
Total	15.00				

* Relate to the first leg of Repos					
# YTM(indicative) will depend upon assumed rate of inflation					
Date : 15 November 2000					