

**Subsidiary General Ledger Account Transactions in
Government Dated Securities and Treasury Bills
at RBI, Mumbai on 18 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 16, 2000			
11.40 % 2008	5.00	101.79	11.0443
11.40 % 2008	5.00	101.60	11.0808
Contract Date : November 17, 2000			
11.55 % 2001	10.00	100.77	10.2014
10.85 % 2001	3.25	100.40	10.1944
10.85 % 2001	1.75	100.40	10.1944
10.85 % 2001	10.00	100.395	10.2019
11.15 % 2002	10.00	101.395	10.2554
11.10 % 2003	0.50	101.50	10.3635
11.10 % 2003	1.00	101.56	10.3348
11.10 % 2003	1.00	101.55	10.3396
12.50 % 2004	5.00	105.62	10.4563
12.50 % 2004	10.00	105.605	10.4616
12.50 % 2004	5.00	105.60	10.4633
12.50 % 2004	5.00	105.58	10.4703
12.50 % 2004	5.00	105.60	10.4633
12.50 % 2004	5.00	105.62	10.4563
11.50 % 2004	5.00	102.75	10.5330
11.98 % 2004	5.00	104.46	10.5168
11.98 % 2004	5.00	104.46	10.5168
11.98 % 2004	5.00	104.46	10.5168
9.90 % 2005	10.00	97.51	10.6146
11.19 % 2005	10.00	102.04	10.6209
11.19 % 2005	20.00	102.06	10.6155
11.19 % 2005	5.00	102.05	10.6182
11.19 % 2005	5.00	102.11	10.6020
11.19 % 2005	10.00	102.05	10.6182
11.19 % 2005	5.00	102.10	10.6047
11.19 % 2005	5.00	102.08	10.6101
11.19 % 2005	5.00	102.08	10.6101
11.19 % 2005	5.00	102.08	10.6101
11.19 % 2005	5.00	102.07	10.6128
11.19 % 2005	5.00	102.075	10.6114
11.19 % 2005	25.00	102.042	10.6202
11.19 % 2005	20.00	102.04	10.6209
11.19 % 2005	5.00	102.04	10.6209
14.00 % 2005 (INSTA	5.00	111.70	10.8088
11.68 % 2006	10.00	103.65	10.7646
11.75 % 2006	5.00	103.90	10.7751
11.75 % 2006	10.00	103.94	10.7654
11.00 % 2006	30.00	101.07	10.7359

11.00 %	2006	5.00	101.07	10.7359
11.00 %	2006	5.00	101.06	10.7382
11.00 %	2006	5.00	101.06	10.7382
11.00 %	2006	5.00	101.08	10.7335
11.00 %	2006	5.00	101.08	10.7335
11.00 %	2006	5.00	101.08	10.7335
13.85 %	2006	8.00	112.21	10.9322
13.85 %	2006	5.00	112.20	10.9344
11.90 %	2007	10.00	104.54	10.9080
11.90 %	2007	10.00	104.52	10.9123
11.90 %	2007	5.00	104.54	10.9080
11.90 %	2007	10.00	104.52	10.9123
11.90 %	2007	30.00	104.57	10.9017
11.90 %	2007	5.00	104.53	10.9101
11.40 %	2008	5.00	101.75	11.0518
11.40 %	2008	5.00	101.75	11.0518
11.40 %	2008	5.00	101.95	11.0134
11.40 %	2008	5.00	101.73	11.0557
11.40 %	2008	5.00	101.73	11.0557
11.40 %	2008	5.00	101.73	11.0557
11.40 %	2008	1.50	101.66	11.0692
11.40 %	2008	5.00	101.73	11.0557
11.99 %	2009	10.00	104.34	11.1743
11.99 %	2009	5.00	104.34	11.1743
11.30 %	2010	5.00	100.12	11.2730
11.30 %	2010	10.00	100.142	11.2691
11.30 %	2010	5.00	100.16	11.2661
11.30 %	2010	5.00	100.165	11.2652
11.30 %	2010	5.00	100.17	11.2644
11.30 %	2010	5.00	100.165	11.2652
11.30 %	2010	1.30	100.40	11.2249
11.30 %	2010	1.00	100.24	11.2523
11.03 %	2012	5.00	97.16	11.4721
11.03 %	2012	0.18	97.22	11.4625
11.03 %	2012	20.00	97.14	11.4753
11.03 %	2012	10.00	97.17	11.4705
11.03 %	2012	5.00	97.18	11.4689
11.03 %	2012	5.00	97.16	11.4721
11.03 %	2012	10.00	97.16	11.4721
11.03 %	2012	10.00	97.17	11.4705
11.03 %	2012	5.00	97.11	11.4802
11.03 %	2012	5.00	97.45	11.4256
11.03 %	2012	5.00	97.17	11.4705
11.83 %	2014	1.31	101.17	11.6578
11.43 %	2015	0.30	99.05	11.5601
11.43 %	2015	0.50	99.00	11.5673
11.43 %	2015	1.00	98.90	11.5817
Contract Date : November 18, 2000				
11.55 %	2001	50.00	100.80	10.1459
11.55 %	2001	50.00	100.80	10.1459
11.55 %	2001	1.00	100.80	10.1459
10.85 %	2001	10.00	100.40	10.1921
10.85 %	2001	5.00	100.41	10.1770
12.50 %	2004	5.00	105.61	10.4583
12.50 %	2004	5.00	105.60	10.4618
12.50 %	2004	5.00	105.60	10.4618
9.90 %	2005	5.00	97.48	10.6236

9.90 %	2005	10.00	97.50	10.6178
11.19 %	2005	5.00	102.08	10.6098
11.19 %	2005	5.00	102.08	10.6098
11.19 %	2005	10.00	102.07	10.6125
11.19 %	2005	5.00	102.08	10.6098
11.19 %	2005	5.00	102.08	10.6098
11.19 %	2005	5.00	102.08	10.6098
11.00 %	2006	5.00	101.04	10.7429
11.00 %	2006	5.00	101.04	10.7429
11.00 %	2006	5.00	101.04	10.7429
11.90 %	2007	10.00	104.57	10.9015
11.90 %	2007	10.00	104.55	10.9058
11.90 %	2007	5.00	104.52	10.9121
11.90 %	2007	5.00	104.57	10.9015
11.90 %	2007	5.00	104.52	10.9121
11.90 %	2007	5.00	104.57	10.9015
11.90 %	2007	5.00	104.51	10.9143
11.90 %	2007	5.00	104.52	10.9121
11.90 %	2007	5.00	104.50	10.9164
11.40 %	2008	5.00	101.74	11.0537
11.40 %	2008	5.00	101.72	11.0575
11.40 %	2008	5.00	101.78	11.0460
11.40 %	2008	5.00	101.79	11.0440
11.40 %	2008	5.00	101.79	11.0440
11.40 %	2008	5.00	101.74	11.0537
11.40 %	2008	5.00	101.75	11.0517
11.40 %	2008	5.00	101.75	11.0517
11.40 %	2008	5.00	101.79	11.0440
11.40 %	2008	5.00	101.79	11.0440
11.40 %	2008	5.00	101.77	11.0479
11.40 %	2008	5.00	101.72	11.0575
11.40 %	2008	5.00	101.74	11.0537
11.40 %	2008	5.00	101.73	11.0556
11.40 %	2008	5.00	101.77	11.0479
11.40 %	2008	5.00	101.73	11.0556
11.40 %	2008	5.00	101.74	11.0537
11.40 %	2008	10.00	101.78	11.0460
11.40 %	2008	5.00	101.74	11.0537
11.40 %	2008	5.00	101.75	11.0517
11.40 %	2008	5.00	101.75	11.0517
11.40 %	2008	5.00	101.77	11.0479
11.40 %	2008	5.00	101.72	11.0575
11.40 %	2008	5.00	101.73	11.0556
11.40 %	2008	5.00	101.73	11.0556
11.40 %	2008	5.00	101.78	11.0460
11.99 %	2009	10.00	104.38	11.1667
11.99 %	2009	5.00	104.36	11.1704
11.99 %	2009	5.00	104.31	11.1794
11.30 %	2010	5.00	100.12	11.2730
11.30 %	2010	5.00	100.13	11.2713
11.30 %	2010	5.00	100.14	11.2695
11.30 %	2010	5.00	100.125	11.2721
11.30 %	2010	5.00	101.15	11.0972
11.30 %	2010	5.00	100.11	11.2747
11.03 %	2012	10.00	97.165	11.4714
11.03 %	2012	10.00	97.13	11.4771
11.03 %	2012	5.00	97.12	11.4787

11.03 % 2012	5.00	97.145	11.4746
11.03 % 2012	5.00	97.12	11.4787
11.03 % 2012	5.00	97.12	11.4787
11.03 % 2012	5.00	97.12	11.4787
11.03 % 2012	5.00	97.13	11.4771
11.03 % 2012	20.00	97.14	11.4754
Total	1093.59		

B. State Government Securities

NIL

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : November 17, 2000

27/11/2000	0.0145	99.8031	7.1813
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27/11/2000	0.40	99.8031	7.1813
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Contract Date : November 18, 2000

27/11/2000	1.15	99.7933	8.3772
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Total	1.5645		
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(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : November 17, 2000

25/12/2000	5.00	99.0760	8.9335
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29/01/2001	1.5625	98.1795	9.2459
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Total	6.5625		
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(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : November 17, 2000

23/11/2000	1.6625	99.8769	7.4773
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Total	1.6625		
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(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : November 17, 2000

30/11/2000	2.40	99.7050	8.2844
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15/06/2001	10.00	94.5329	10.0243
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28/06/2001	4.00	94.1855	10.0769
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09/08/2001	5.00	93.1607	10.0840
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09/08/2001	0.04	93.2550	9.9349
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23/08/2001	5.00	92.8241	10.0859
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23/08/2001	2.00	92.9650	9.8728
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06/09/2001	5.00	92.4898	10.0877
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18/10/2001	10.00	91.5165	10.0724
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Contract Date : November 18, 2000

15/11/2001	10.00	90.8787	10.0922
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Total	53.44		
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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				
11.75 % 2001	50.00	101.05	9.25	15

11.15 %	2002	6.00	101.35	9.25	15
12.50 %	2004	50.00	105.58	10.00	15
11.98 %	2004	20.00	103.75	10.50	15
11.55 %	2001	25.00	100.78	9.25	2
11.55 %	2001	25.00	100.78	9.25	2
11.15 %	2002	20.00	101.38	9.25	2
11.15 %	2002	15.00	101.38	9.25	2
11.15 %	2002	25.00	101.39	8.90	2
11.10 %	2003	10.00	101.47	9.25	2
11.10 %	2003	15.00	101.47	9.25	2
11.10 %	2003	20.00	101.50	8.90	2
11.10 %	2003	20.00	101.50	8.90	2
12.50 %	2004	5.00	105.60	9.10	2
12.50 %	2004	5.00	105.60	8.90	2
12.50 %	2004	25.00	105.60	8.90	2
11.19 %	2005	25.00	102.07	8.90	2
11.19 %	2005	25.00	102.07	8.90	2
12.29 %	2010	25.00	103.70	9.25	2
12.29 %	2010	25.00	103.70	9.25	2
12.29 %	2010	25.00	103.70	9.25	2
12.25 %	2010	25.00	105.75	9.25	2
12.25 %	2010	25.00	105.75	9.25	2
12.25 %	2010	25.00	105.75	9.25	2
12.25 %	2010	25.00	105.75	9.25	2
12.25 %	2010	25.00	105.75	9.25	2
Total		611.00			

B. Treasury Bills NIL

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 18 November 2000

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