

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 20 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 17, 2000		
14.00 % 2005(INSTA	10.00	111.70	10.8088
11.40 % 2008	5.00	101.73	11.0557
	Contract Date : November 18, 2000		
11.55 % 2001	10.00	100.775	10.1879
11.55 % 2001	15.00	100.775	10.1879
11.15 % 2002	5.00	101.39	10.2572
11.10 % 2003	1.00	101.70	10.2669
12.50 % 2004	5.00	105.58	10.4688
12.50 % 2004	5.00	105.60	10.4618
12.59 % 2004	5.00	105.77	10.6049
14.00 % 2005	0.09	111.40	10.7635
11.19 % 2005	5.00	102.05	10.6179
11.19 % 2005	1.90	101.73	10.7046
13.05 % 2007	0.30	107.00	11.4758
11.90 % 2007	5.00	104.51	10.9143
11.40 % 2008	5.00	101.745	11.0527
11.40 % 2008	5.00	101.75	11.0517
11.40 % 2008	5.00	101.75	11.0517
11.40 % 2008	5.00	101.74	11.0537
11.40 % 2008	5.00	101.75	11.0517
11.40 % 2008	5.00	101.74	11.0537
11.40 % 2008	5.00	101.75	11.0517
11.40 % 2008	5.00	101.79	11.0440
11.40 % 2008	5.00	101.76	11.0498
12.25 % 2008	1.00	105.45	11.1776
11.99 % 2009	5.00	104.30	11.1813
11.99 % 2009	10.00	104.315	11.1785
11.99 % 2009	10.00	104.315	11.1785
12.25 % 2010	0.002	105.90	11.2263
11.30 % 2010	5.00	100.12	11.2730
11.30 % 2010	5.00	100.12	11.2730
11.30 % 2010	5.00	100.12	11.2730
11.30 % 2010	5.00	100.12	11.2730
11.30 % 2010	10.00	100.12	11.2730
11.30 % 2010	10.00	100.12	11.2730
11.30 % 2010	0.15	100.40	11.2249
11.03 % 2012	1.50	97.25	11.4578
11.03 % 2012	0.25	97.25	11.4578
11.03 % 2012	0.50	97.20	11.4658
11.03 % 2012	1.50	97.19	11.4674

11.03 %	2012	0.34	97.20	11.4658
11.03 %	2012	5.00	97.115	11.4795
11.03 %	2012	1.00	97.20	11.4658
11.03 %	2012	10.00	97.11	11.4803
11.03 %	2012	15.00	97.105	11.4811
11.03 %	2012	0.50	97.18	11.4690
11.03 %	2012	25.00	97.12	11.4787
11.03 %	2012	5.00	97.17	11.4706
11.03 %	2012	5.00	97.12	11.4787
11.43 %	2015	0.40	99.00	11.5673
11.43 %	2015	1.00	99.09	11.5544
11.43 %	2015	10.00	99.00	11.5673
11.43 %	2015	0.30	99.00	11.5673
11.43 %	2015	0.50	99.00	11.5673
10.70 %	2020	1.90	93.40	11.5573
10.70 %	2020	0.18	93.45	11.5504
Contract Date : November 20, 2000				
13.75 %	2001	0.01	102.50	8.6634
11.55 %	2001	10.00	100.775	10.1776
10.85 %	2001	5.00	100.395	10.1951
10.75 %	2001	25.00	100.30	10.2511
11.75 %	2001	25.00	101.075	10.2009
11.15 %	2002	5.00	101.35	10.2794
11.15 %	2002	5.00	101.35	10.2794
11.15 %	2002	5.00	101.35	10.2794
11.15 %	2002	10.00	101.34	10.2856
11.15 %	2002	5.00	101.37	10.2670
11.15 %	2002	10.00	101.35	10.2794
11.15 %	2002	5.00	101.34	10.2856
11.15 %	2002	20.00	101.33	10.2919
11.10 %	2003	5.00	101.49	10.3654
11.10 %	2003	5.00	101.49	10.3654
11.10 %	2003	5.00	101.48	10.3702
11.10 %	2003	5.00	101.48	10.3702
5.75 %	2003	0.05	90.75	10.0590
12.50 %	2004	5.00	105.55	10.4763
12.50 %	2004	5.00	105.61	10.4554
12.50 %	2004	5.00	105.575	10.4676
12.50 %	2004	5.00	105.56	10.4728
12.50 %	2004	5.00	105.535	10.4816
12.50 %	2004	5.00	105.60	10.4589
12.50 %	2004	5.00	105.55	10.4763
12.50 %	2004	5.00	105.55	10.4763
11.50 %	2004	5.00	102.75	10.5304
11.98 %	2004	5.00	104.45	10.5173
11.98 %	2004	5.00	104.44	10.5204
11.98 %	2004	5.00	104.46	10.5141
11.98 %	2004	5.00	104.42	10.5268
11.98 %	2004	10.00	104.42	10.5268
9.90 %	2005	5.00	97.465	10.6285
11.19 %	2005	5.00	102.05	10.6175
11.19 %	2005	5.00	102.05	10.6175
11.19 %	2005	25.00	102.04	10.6202
11.19 %	2005	25.00	102.00	10.6310
11.19 %	2005	5.00	102.00	10.6310
11.19 %	2005	55.00	101.97	10.6391
11.75 %	2006	5.00	103.95	10.7614

11.75 %	2006	5.00	103.90	10.7736
11.00 %	2006	5.00	101.00	10.7523
11.00 %	2006	5.00	101.00	10.7523
11.00 %	2006	5.00	100.98	10.7571
11.00 %	2006	5.00	100.98	10.7571
11.00 %	2006	5.00	100.99	10.7547
11.00 %	2006	5.00	101.01	10.7500
11.00 %	2006	5.00	101.00	10.7523
11.00 %	2006	5.00	101.00	10.7523
11.00 %	2006	5.00	101.01	10.7500
11.00 %	2006	5.00	100.99	10.7547
11.00 %	2006	5.00	101.00	10.7523
11.90 %	2007	10.00	104.50	10.9161
11.90 %	2007	50.00	104.40	10.9374
11.40 %	2008	2.00	101.70	11.0612
11.40 %	2008	5.00	101.685	11.0641
11.40 %	2008	5.00	101.705	11.0602
11.40 %	2008	5.00	101.73	11.0554
11.40 %	2008	5.00	101.715	11.0583
11.40 %	2008	5.00	101.67	11.0669
11.40 %	2008	5.00	101.735	11.0544
11.40 %	2008	5.00	101.75	11.0515
11.40 %	2008	5.00	101.72	11.0573
11.40 %	2008	5.00	101.66	11.0689
11.40 %	2008	5.00	101.65	11.0708
11.40 %	2008	5.00	101.73	11.0554
11.40 %	2008	5.00	101.74	11.0535
11.40 %	2008	5.00	101.74	11.0535
11.40 %	2008	5.00	101.72	11.0573
11.40 %	2008	5.00	101.71	11.0592
11.40 %	2008	5.00	101.67	11.0669
11.40 %	2008	5.00	101.66	11.0689
11.40 %	2008	5.00	101.69	11.0631
11.40 %	2008	5.00	101.68	11.0650
11.40 %	2008	5.00	101.67	11.0669
11.40 %	2008	5.00	101.73	11.0554
11.40 %	2008	5.00	101.71	11.0592
11.40 %	2008	5.00	101.69	11.0631
11.40 %	2008	5.00	101.72	11.0573
11.40 %	2008	5.00	101.67	11.0669
11.40 %	2008	5.00	101.67	11.0669
11.40 %	2008	5.00	101.66	11.0689
11.40 %	2008	5.00	101.65	11.0708
11.40 %	2008	5.00	101.68	11.0650
11.40 %	2008	5.00	101.71	11.0592
11.40 %	2008	10.00	101.69	11.0631
11.40 %	2008	5.00	101.72	11.0573
11.40 %	2008	5.00	101.66	11.0689
11.99 %	2009	20.00	104.24	11.1917
11.99 %	2009	5.00	104.29	11.1826
11.99 %	2009	5.00	104.28	11.1844
11.99 %	2009	5.00	104.29	11.1826
11.99 %	2009	5.00	104.29	11.1826
11.99 %	2009	5.00	104.30	11.1808
11.99 %	2009	5.00	104.25	11.1898
11.99 %	2009	5.00	104.27	11.1862
11.50 %	2009	5.00	101.61	11.2004

11.50 %	2009	5.00	101.61	11.2004
7.50 %	2010	0.50	79.50	11.0421
11.30 %	2010	1.00	100.24	11.2524
11.30 %	2010	10.00	100.02	11.2903
11.30 %	2010	5.00	100.03	11.2885
11.30 %	2010	5.00	100.06	11.2834
11.30 %	2010	5.00	100.30	11.2421
11.30 %	2010	5.00	100.075	11.2808
11.30 %	2010	5.00	100.07	11.2816
11.30 %	2010	5.00	100.09	11.2782
11.30 %	2010	5.00	100.07	11.2816
11.50 %	2011	4.00	100.70	11.3789
11.03 %	2012	5.00	97.04	11.4917
11.03 %	2012	10.00	97.04	11.4917
11.03 %	2012	5.00	97.02	11.4950
11.03 %	2012	10.00	97.045	11.4909
11.03 %	2012	10.00	97.05	11.4901
11.03 %	2012	5.00	97.03	11.4934
11.03 %	2012	10.00	97.07	11.4869
11.03 %	2012	5.00	97.03	11.4934
11.03 %	2012	5.00	97.07	11.4869
11.03 %	2012	5.00	97.07	11.4869
11.03 %	2012	5.00	97.10	11.4821
11.03 %	2012	5.00	97.07	11.4869
11.03 %	2012	5.00	97.03	11.4934
11.03 %	2012	5.00	97.03	11.4934
11.03 %	2012	5.00	97.02	11.4950
11.03 %	2012	1.00	97.08	11.4853
11.03 %	2012	40.00	97.00	11.4982
11.03 %	2012	75.00	97.00	11.4982
11.03 %	2012	100.00	97.05	11.4901
11.03 %	2012	10.00	97.07	11.4869
11.03 %	2012	5.00	97.07	11.4869
11.03 %	2012	5.00	97.04	11.4917
11.03 %	2012	8.00	97.055	11.4893
11.03 %	2012	5.00	97.02	11.4950
11.03 %	2012	5.00	97.08	11.4853
11.03 %	2012	5.00	97.03	11.4934
11.03 %	2012	5.00	97.06	11.4885
11.03 %	2012	10.00	97.04	11.4917
Total		1400.872		

B. State Government Securities

Contract Date : November 20, 2000				
12.50% GUJARAT SDL 2004	0.004	106.25	10.2853	
12.00% MAHARASHTRA SDL 2010	0.10	103.57	11.3820	
Total	0.104			

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise) (DD/MM/YYYY)

Contract Date : November 18, 2000				
27/11/2000	0.40	99.8468	6.2056	
Contract Date : November 20, 2000				
27/11/2000	1.50	99.8325	8.7246	
27/11/2000	1.50	99.8325	8.7246	
27/11/2000	5.70	99.8411	8.2760	

27/11/2000	1.40	99.8468	7.9786
Total	10.50		
(ii) 91 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : November 20, 2000			
18/12/2000	0.75	99.3370	8.6765
22/01/2001	25.00	98.3550	9.6634
Total	25.75		
(iii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : November 20, 2000			
15/03/2001	4.37	96.9752	9.8728
Total	4.37		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : November 18, 2000			
01/11/2001	1.00	91.2071	10.0838
Contract Date : November 20, 2000			
27/12/2000	0.38	99.0462	9.4737
22/02/2001	10.00	97.5383	9.7731
22/02/2001	5.00	97.5383	9.7731
15/06/2001	10.00	94.5874	10.0624
28/06/2001	25.00	94.2510	10.0922
28/06/2001	10.00	94.2617	10.0723
28/06/2001	5.00	94.2510	10.0922
26/07/2001	18.3875	93.5485	10.1222
09/08/2001	30.00	93.1841	10.1621
23/08/2001	5.00	92.8459	10.1621
01/11/2001	10.00	91.1519	10.2120
15/11/2001	5.00	90.8267	10.2120
Total	134.7675		

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				
11.15 % 2002	30.00	101.35	9.15	1
11.10 % 2003	30.00	101.45	9.15	1
12.50 % 2004	5.00	105.55	9.10	1
12.29 % 2010	10.00	105.00	10.25	1
12.25 % 2010	5.00	104.50	10.25	1
12.32 % 2011	25.00	105.62	9.25	1
12.32 % 2011	25.00	105.62	9.25	1
12.32 % 2011	25.00	105.62	9.25	1
12.32 % 2011	25.00	105.62	9.25	1
11.83 % 2014	25.00	101.68	9.25	1
11.83 % 2014	25.00	101.68	9.25	1
11.83 % 2014	25.00	101.68	9.25	1
11.83 % 2014	25.00	101.68	9.25	1
11.83 % 2014	25.00	101.68	9.25	1
Total	305.00			

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)

22/02/2001	31.00	97.4893	8.75	1
Total	31.00			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 20 November 2000