

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 21 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			
12.25 % 2008	1.00	105.60	11.1502
Contract Date : November 20, 2000			
13.80 % 2002	5.00	104.67	10.4084
11.15 % 2002	5.00	101.34	10.2856
12.50 % 2004	5.00	105.57	10.4693
12.50 % 2004	5.00	105.58	10.4658
11.95 % 2004	5.00	104.00	10.5966
11.95 % 2004	10.00	104.10	10.5640
11.98 % 2004	5.00	104.44	10.5204
11.98 % 2004	5.00	104.42	10.5268
11.98 % 2004	5.00	104.42	10.5268
11.98 % 2004	10.00	104.45	10.5173
13.75 % 2005	14.9375	110.355	10.7611
13.75 % 2005	14.9375	110.35	10.7625
14.00 % 2005	2.58	110.00	11.1344
14.00 % 2005	0.09	112.00	10.6029
11.25 % 2005	5.00	102.10	10.6522
11.19 % 2005	25.00	102.095	10.6053
11.19 % 2005	85.00	102.095	10.6053
11.19 % 2005	5.00	102.05	10.6175
11.19 % 2005	10.00	102.08	10.6093
11.19 % 2005	5.00	102.10	10.6039
11.19 % 2005	15.00	102.09	10.6066
11.19 % 2005	5.00	102.06	10.6148
11.19 % 2005	5.00	102.06	10.6148
11.19 % 2005	5.00	102.06	10.6148
11.19 % 2005	10.00	102.09	10.6066
14.00 % 2005(INSTA	15.00	111.875	10.7604
14.00 % 2005(INSTA	15.00	111.87	10.7616
11.75 % 2006	5.00	103.90	10.7736
11.75 % 2006	5.00	103.90	10.7736
11.75 % 2006	5.00	103.90	10.7736
11.00 % 2006	5.00	101.00	10.7523
11.00 % 2006	5.00	100.98	10.7571
11.00 % 2006	5.00	100.96	10.7619
13.65 % 2007	0.50	109.75	11.4154
13.05 % 2007	1.50	108.25	11.2087
11.90 % 2007	5.00	104.48	10.9204
11.90 % 2007	10.00	104.47	10.9225
11.90 % 2007	10.00	104.44	10.9289

11.90 %	2007	5.00	104.42	10.9331
11.90 %	2007	5.00	104.42	10.9331
11.90 %	2007	5.00	104.49	10.9183
11.40 %	2008	5.00	101.68	11.0650
11.40 %	2008	5.00	101.68	11.0650
11.40 %	2008	5.00	101.73	11.0554
11.40 %	2008	5.00	101.73	11.0554
11.40 %	2008	5.00	101.71	11.0592
11.40 %	2008	5.00	101.72	11.0573
11.40 %	2008	5.00	101.67	11.0669
11.40 %	2008	5.00	101.695	11.0621
11.40 %	2008	10.00	101.75	11.0515
11.40 %	2008	5.00	101.68	11.0650
11.40 %	2008	5.00	101.70	11.0612
11.40 %	2008	5.00	101.73	11.0554
11.40 %	2008	5.00	101.675	11.0660
11.40 %	2008	5.00	101.75	11.0515
11.40 %	2008	10.00	101.73	11.0554
11.40 %	2008	5.00	101.68	11.0650
11.40 %	2008	5.00	101.68	11.0650
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	104.27	11.1862
11.99 %	2009	5.00	104.255	11.1889
11.99 %	2009	10.00	104.30	11.1808
11.50 %	2009	5.00	101.63	11.1967
11.50 %	2009	5.00	101.63	11.1967
7.50 %	2010	0.50	79.54	11.0341
11.50 %	2010	5.00	101.11	11.3042
11.30 %	2010	10.00	100.04	11.2868
11.30 %	2010	0.50	100.40	11.2250
11.30 %	2010	5.00	100.05	11.2851
11.30 %	2010	5.00	100.08	11.2799
11.30 %	2010	2.50	100.10	11.2765
12.32 %	2011	20.00	105.50	11.3875
12.32 %	2011	50.00	105.45	11.3956
10.95 %	2011	0.35	97.55	11.3534
11.03 %	2012	1.00	97.65	11.3939
11.03 %	2012	6.00	97.10	11.4821
11.03 %	2012	15.00	97.03	11.4934
11.03 %	2012	1.00	97.09	11.4837
11.03 %	2012	5.00	97.05	11.4901
11.03 %	2012	5.00	97.08	11.4853
11.03 %	2012	2.00	97.10	11.4821
11.03 %	2012	2.00	97.30	11.4499
11.03 %	2012	5.00	97.07	11.4869
11.03 %	2012	5.00	97.03	11.4934
11.03 %	2012	1.00	97.10	11.4821
11.03 %	2012	15.00	97.08	11.4853
11.03 %	2012	10.00	97.075	11.4861
11.03 %	2012	5.00	97.03	11.4934
11.03 %	2012	0.12	97.10	11.4821
11.03 %	2012	0.08	97.10	11.4821
11.03 %	2012	1.00	97.10	11.4821
11.03 %	2012	0.50	97.10	11.4821
11.03 %	2012	0.25	97.35	11.4419

11.03 %	2012	1.00	97.17	11.4708
11.03 %	2012	5.00	97.01	11.4966
11.03 %	2012	5.00	97.01	11.4966
11.03 %	2012	5.00	97.01	11.4966
11.03 %	2012	1.00	97.18	11.4692
11.83 %	2014	0.20	102.22	11.5059
11.43 %	2015	0.20	99.15	11.5458
11.43 %	2015	0.10	99.05	11.5602
11.43 %	2015	1.00	99.00	11.5674
11.43 %	2015	0.50	99.05	11.5602
11.43 %	2015	1.00	98.95	11.5746
Contract Date : November 21, 2000				
13.85 %	2001	5.50	101.15	10.2551
13.85 %	2001	4.50	101.15	10.2551
10.85 %	2001	5.00	100.40	10.1852
10.85 %	2001	5.00	100.40	10.1852
10.85 %	2001	5.00	100.40	10.1852
11.75 %	2001	5.00	101.09	10.1748
11.75 %	2001	5.00	101.09	10.1748
11.75 %	2001	5.00	101.09	10.1748
11.75 %	2001	10.00	101.10	10.1610
11.15 %	2002	10.00	101.40	10.2470
11.15 %	2002	5.00	101.40	10.2470
11.15 %	2002	5.00	101.39	10.2532
11.15 %	2002	5.00	101.39	10.2532
11.15 %	2002	5.00	101.39	10.2532
11.15 %	2002	15.00	101.39	10.2532
11.10 %	2003	0.50	101.20	10.5039
11.10 %	2003	5.00	101.49	10.3645
11.10 %	2003	5.00	101.51	10.3549
11.10 %	2003	5.00	101.48	10.3693
11.10 %	2003	5.00	101.49	10.3645
11.10 %	2003	15.00	101.52	10.3501
11.10 %	2003	5.00	101.52	10.3501
11.10 %	2003	5.00	101.50	10.3597
12.50 %	2004	5.00	105.605	10.4556
12.50 %	2004	5.00	105.60	10.4574
12.50 %	2004	5.00	105.59	10.4609
12.50 %	2004	5.00	105.59	10.4609
12.50 %	2004	5.00	105.62	10.4504
12.50 %	2004	5.00	105.59	10.4609
12.50 %	2004	5.00	105.62	10.4504
12.50 %	2004	5.00	105.62	10.4504
12.50 %	2004	5.00	105.62	10.4504
12.50 %	2004	5.00	105.62	10.4504
12.50 %	2004	5.00	105.62	10.4504
12.50 %	2004	5.00	105.61	10.4539
12.50 %	2004	5.00	105.58	10.4644
12.50 %	2004	5.00	105.615	10.4521
12.50 %	2004	5.00	105.62	10.4504
11.50 %	2004	5.00	102.80	10.5122
11.98 %	2004	5.00	104.44	10.5195
11.98 %	2004	10.00	104.45	10.5164
9.90 %	2005	5.00	97.52	10.6125
11.25 %	2005	5.00	102.12	10.6465
11.25 %	2005	5.00	102.12	10.6465
10.20 %	2005	10.00	98.52	10.6045

10.20 %	2005	5.00	98.47	10.6185
11.19 %	2005	30.00	102.115	10.5996
11.19 %	2005	5.00	102.13	10.5956
11.19 %	2005	20.00	102.14	10.5929
11.19 %	2005	5.00	102.14	10.5929
11.19 %	2005	10.00	102.11	10.6010
11.19 %	2005	10.00	102.12	10.5983
11.19 %	2005	5.00	102.09	10.6064
11.19 %	2005	5.00	102.11	10.6010
11.19 %	2005	5.00	102.14	10.5929
11.19 %	2005	5.00	102.085	10.6077
11.19 %	2005	5.00	102.10	10.6037
11.19 %	2005	5.00	102.12	10.5983
11.19 %	2005	5.00	102.12	10.5983
11.19 %	2005	5.00	102.14	10.5929
11.19 %	2005	5.00	102.10	10.6037
11.19 %	2005	5.00	102.13	10.5956
11.19 %	2005	5.00	102.13	10.5956
11.19 %	2005	5.00	102.14	10.5929
11.19 %	2005	5.00	102.14	10.5929
11.19 %	2005	5.00	102.14	10.5929
14.00 %	2005 (INSTA	15.00	111.915	10.7489
14.00 %	2005 (INSTA	25.00	111.91	10.7501
11.68 %	2006	5.00	103.60	10.7750
11.75 %	2006	5.00	103.90	10.7731
11.00 %	2006	5.00	101.01	10.7499
11.00 %	2006	5.00	101.01	10.7499
11.00 %	2006	10.00	101.00	10.7523
11.00 %	2006	10.00	101.00	10.7523
11.00 %	2006	10.00	101.025	10.7464
11.00 %	2006	15.00	101.02	10.7475
11.00 %	2006	5.00	101.02	10.7475
11.00 %	2006	5.00	101.00	10.7523
11.00 %	2006	10.00	101.02	10.7475
11.00 %	2006	5.00	101.01	10.7499
11.00 %	2006	5.00	101.01	10.7499
11.00 %	2006	5.00	101.01	10.7499
11.00 %	2006	5.00	101.01	10.7499
11.00 %	2006	5.00	101.01	10.7499
11.00 %	2006	5.00	101.01	10.7499
11.90 %	2007	10.00	104.43	10.9309
11.90 %	2007	10.00	104.435	10.9298
11.90 %	2007	5.00	104.43	10.9309
11.90 %	2007	5.00	104.43	10.9309
11.90 %	2007	5.00	104.45	10.9266
11.90 %	2007	10.00	104.45	10.9266
11.40 %	2008	25.00	101.707	11.0596
11.40 %	2008	25.00	101.70	11.0611
11.40 %	2008	5.00	101.72	11.0572
11.40 %	2008	5.00	101.695	11.0620
11.40 %	2008	5.00	101.695	11.0620
11.40 %	2008	5.00	101.70	11.0611
11.40 %	2008	5.00	101.69	11.0630
11.40 %	2008	5.00	101.72	11.0572
11.40 %	2008	10.00	101.72	11.0572
11.40 %	2008	5.00	101.70	11.0611
11.40 %	2008	5.00	101.70	11.0611
11.40 %	2008	5.00	101.70	11.0611

11.40 %	2008	5.00	101.72	11.0572
11.40 %	2008	5.00	101.69	11.0630
11.40 %	2008	5.00	101.705	11.0601
11.40 %	2008	5.00	101.72	11.0572
11.40 %	2008	10.00	101.70	11.0611
11.40 %	2008	5.00	101.71	11.0591
11.40 %	2008	10.00	101.72	11.0572
11.40 %	2008	10.00	101.73	11.0553
11.40 %	2008	5.00	101.73	11.0553
11.40 %	2008	5.00	101.73	11.0553
11.40 %	2008	5.00	101.72	11.0572
11.40 %	2008	5.00	101.73	11.0553
11.40 %	2008	10.00	101.73	11.0553
11.40 %	2008	5.00	101.70	11.0611
11.40 %	2008	5.00	101.70	11.0611
11.40 %	2008	10.00	101.685	11.0640
11.99 %	2009	5.00	104.26	11.1878
11.99 %	2009	5.00	104.26	11.1878
11.99 %	2009	5.00	104.25	11.1896
11.99 %	2009	5.00	104.24	11.1914
11.99 %	2009	5.00	104.24	11.1914
11.99 %	2009	5.00	104.25	11.1896
11.99 %	2009	5.00	104.25	11.1896
11.99 %	2009	5.00	104.25	11.1896
11.50 %	2009	5.00	101.615	11.1992
11.50 %	2009	5.00	101.615	11.1992
11.50 %	2009	5.00	101.615	11.1992
11.30 %	2010	10.00	100.035	11.2877
11.30 %	2010	5.00	100.04	11.2868
11.30 %	2010	5.00	100.04	11.2868
12.32 %	2011	20.00	105.50	11.3874
11.03 %	2012	0.50	97.28	11.4532
11.03 %	2012	5.00	97.025	11.4943
11.03 %	2012	5.00	97.00	11.4983
11.03 %	2012	6.625	97.03	11.4935
11.03 %	2012	5.00	97.02	11.4951
11.03 %	2012	8.9125	97.055	11.4894
11.03 %	2012	10.00	97.01	11.4967
11.03 %	2012	5.00	97.01	11.4967
11.03 %	2012	5.00	97.035	11.4927
11.03 %	2012	5.00	97.03	11.4935
11.03 %	2012	5.00	97.03	11.4935
11.03 %	2012	5.00	97.03	11.4935
11.03 %	2012	5.00	97.03	11.4935
11.03 %	2012	10.00	97.07	11.4870
11.03 %	2012	5.00	96.99	11.4999
11.43 %	2015	1.75	98.90	11.5818
11.43 %	2015	5.00	98.85	11.5890
Total		1717.6325		

B. State Government Securities

Contract Date : November 20, 2000				
12.00% GUJARAT SDL 2010	0.212	102.45	11.5707	
Contract Date : November 21, 2000				
12.00% HARYANA SDL 2010	10.00	102.75	11.5197	
12.00% RAJASTHAN SDL 2010	2.723	102.74	11.5205	
Total	12.935			

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : November 20, 2000

27/11/2000	3.10	99.8637	7.0973
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27/11/2000	5.70	99.8769	6.4091
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Contract Date : November 21, 2000

27/11/2000	1.50	99.8564	8.7243
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27/11/2000	1.50	99.8564	8.7243
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27/11/2000	0.67	99.8670	8.0794
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27/11/2000	10.00	99.8596	8.5296
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Total	22.47		
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(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : November 20, 2000

02/01/2001	10.00	98.9018	9.3996
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Contract Date : November 21, 2000

08/01/2001	0.50	98.8303	8.9752
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Total	10.50		
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(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : November 20, 2000

15/02/2001	13.00	97.7881	9.4637
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15/03/2001	14.8525	97.0595	9.5893
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29/03/2001	15.00	96.7103	9.5983
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Contract Date : November 21, 2000

15/03/2001	2.785	97.0448	9.7232
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15/03/2001	10.00	97.0242	9.7931
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29/03/2001	1.00	96.6775	9.7731
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10/05/2001	5.00	95.5497	9.9727
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Total	61.6375		
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(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : November 20, 2000

27/12/2000	0.15	99.0762	9.1729
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27/12/2000	0.03	99.0762	9.1729
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27/12/2000	0.20	99.0762	9.1729
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22/02/2001	65.00	97.6124	9.4717
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22/03/2001	20.00	96.8846	9.5940
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05/04/2001	50.00	96.5021	9.7014
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23/08/2001	10.00	92.8960	10.0855
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01/11/2001	5.00	91.1752	10.1825
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01/11/2001	5.00	91.1831	10.1725
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01/11/2001	45.00	91.1910	10.1625
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01/11/2001	10.00	91.2067	10.1426
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Contract Date : November 21, 2000

30/11/2000	0.50	99.7908	8.4787
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31/05/2001	10.00	94.9943	10.0423
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23/08/2001	10.00	92.8830	10.1421
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04/10/2001	5.00	91.8769	10.1521
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18/10/2001	10.00	91.5485	10.1521
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18/10/2001	10.00	91.5409	10.1621
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18/10/2001	20.00	91.5713	10.1222
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01/11/2001	25.00	91.2145	10.1621
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01/11/2001	5.00	91.2145	10.1621
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01/11/2001	10.00	91.2224	10.1521
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01/11/2001	25.00	91.2145	10.1621
01/11/2001	5.00	91.2145	10.1621
01/11/2001	10.00	91.2145	10.1621
Total	355.88		

Nomenclature	Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 Nominal	Repo Rate (%pa)	Repo Period (Days)
(1)	(2)	(3)	(4)	(5)

II. REPO Transactions *
(Other than with RBI)

A. Government of India Dated Securities

10.85 % 2001	25.00	100.38	8.50	1
10.85 % 2001	25.00	100.38	8.50	1
10.85 % 2001	25.00	100.38	8.50	1
10.85 % 2001	15.00	100.38	8.50	1
11.75 % 2001	1.00	101.10	8.75	1
11.00 % 2002	30.00	100.98	8.35	1
11.15 % 2002	25.00	101.35	9.75	11
11.98 % 2004	45.00	104.35	9.85	6
11.19 % 2005	30.00	102.10	8.35	1
12.29 % 2010	25.00	103.35	8.90	1
12.29 % 2010	25.00	103.35	8.90	1
12.29 % 2010	25.00	103.35	8.90	1
12.29 % 2010	25.00	103.35	8.90	1
12.25 % 2010	25.00	105.65	8.90	1
12.25 % 2010	25.00	105.65	8.90	1
12.25 % 2010	25.00	105.65	8.90	1
12.25 % 2010	25.00	105.65	8.90	1
12.25 % 2010	25.00	105.65	8.90	1
12.25 % 2010	25.00	105.65	8.90	1
11.30 % 2010	6.00	100.10	8.75	1
10.70 % 2020	7.00	94.00	8.75	1
Total	459.00			

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 : 21 November 2000

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