

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 23 November 2000

Nomenclature	Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 nominal	YTM % Indicative
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I. Outright Transactions

A. Government of India Dated Securities

Contract Date : November 21, 2000			
11.30 % 2010	0.09	100.30	11.2422
11.03 % 2012	0.25	97.20	11.4661
Contract Date : November 22, 2000			
13.85 % 2001	10.00	101.155	10.2111
11.55 % 2001	5.00	100.77	10.1756
11.00 % 2002	5.00	100.97	10.2662
11.15 % 2002	5.00	101.40	10.2457
11.15 % 2002	5.00	101.39	10.2519
11.15 % 2002	5.00	101.39	10.2519
11.15 % 2002	5.00	101.39	10.2519
11.15 % 2002	5.00	101.40	10.2457
11.15 % 2002	5.00	101.39	10.2519
11.15 % 2002	5.00	101.39	10.2519
11.15 % 2002	10.00	101.39	10.2519
11.15 % 2002	5.00	101.405	10.2426
11.10 % 2003	94.105	101.52	10.3491
11.10 % 2003	5.00	101.52	10.3491
12.50 % 2004	5.00	105.62	10.4489
12.50 % 2004	1.00	105.55	10.4734
11.75 % 2004	5.00	103.46	10.5564
11.95 % 2004	5.00	104.055	10.5772
11.95 % 2004	5.00	104.05	10.5788
11.95 % 2004	5.00	104.055	10.5772
10.20 % 2005	5.00	98.50	10.6104
10.20 % 2005	5.00	98.50	10.6104
11.40 % 2008	5.00	101.63	11.0745
11.40 % 2008	5.00	101.58	11.0841
11.40 % 2008	5.00	101.615	11.0774
11.40 % 2008	5.00	101.60	11.0803
11.40 % 2008	5.00	101.67	11.0668
11.40 % 2008	5.00	101.60	11.0803
11.40 % 2008	10.00	101.63	11.0745
11.40 % 2008	19.72	101.63	11.0745
11.40 % 2008	5.00	101.63	11.0745
11.40 % 2008	5.00	101.63	11.0745
11.40 % 2008	10.00	101.63	11.0745
11.40 % 2008	5.00	101.62	11.0764
11.40 % 2008	5.00	101.585	11.0832
11.99 % 2009	61.87	104.20	11.1984
11.50 % 2009	5.00	101.57	11.2073

11.50 %	2009	5.00	101.575	11.2064
11.30 %	2010	0.01	100.20	11.2594
11.30 %	2010	5.00	99.905	11.3102
11.30 %	2010	5.00	99.905	11.3102
11.30 %	2010	0.55	99.95	11.3024
11.30 %	2010	5.00	99.88	11.3145
11.30 %	2010	1.00	100.35	11.2336
11.30 %	2010	2.00	99.94	11.3041
11.03 %	2012	10.00	96.875	11.5186
11.03 %	2012	10.00	96.87	11.5194
11.03 %	2012	75.00	96.87	11.5194
11.03 %	2012	10.00	96.87	11.5194
11.03 %	2012	15.00	96.87	11.5194
11.03 %	2012	20.00	96.90	11.5145
11.03 %	2012	25.00	96.87	11.5194
11.03 %	2012	45.47	96.87	11.5194
11.03 %	2012	25.00	96.89	11.5162
11.03 %	2012	25.00	96.90	11.5145
11.03 %	2012	10.00	96.87	11.5194
11.03 %	2012	50.00	96.87	11.5194
11.03 %	2012	25.00	96.87	11.5194
11.03 %	2012	0.50	97.65	11.3941
11.03 %	2012	2.00	97.10	11.4823
11.03 %	2012	5.00	97.02	11.4952
11.03 %	2012	1.00	97.09	11.4839
11.03 %	2012	5.00	96.882	11.5174
11.03 %	2012	5.00	96.88	11.5178
11.03 %	2012	5.00	96.88	11.5178
11.03 %	2012	5.00	96.89	11.5162
11.03 %	2012	5.00	96.88	11.5178
12.40 %	2013	25.00	105.50	11.5582
12.40 %	2013	25.00	105.50	11.5582
12.40 %	2013	30.00	105.48	11.5612
12.40 %	2013	25.00	105.45	11.5655
10.79 %	2015	0.50	97.75	11.1055
11.43 %	2015	0.98	98.95	11.5746
11.43 %	2015	0.50	99.00	11.5674
11.43 %	2015	65.00	98.70	11.6107
11.43 %	2015	1.00	99.00	11.5674
Contract Date : November 23, 2000				
13.85 %	2000	1.00	100.30	10.2854
11.55 %	2001	5.00	100.77	10.1704
11.75 %	2001	1.50	101.10	10.1498
11.75 %	2001	0.20	101.10	10.1498
12.69 %	2002	10.00	103.07	10.3678
12.69 %	2002	10.00	103.07	10.3678
11.15 %	2002	25.00	101.41	10.2381
11.15 %	2002	10.00	101.39	10.2506
11.15 %	2002	5.00	101.39	10.2506
11.15 %	2002	25.00	101.39	10.2506
11.10 %	2003	5.00	101.51	10.3530
11.10 %	2003	5.00	101.515	10.3505
11.10 %	2003	5.00	101.50	10.3578
12.50 %	2004	10.00	105.55	10.4719
12.50 %	2004	5.00	105.56	10.4684
12.50 %	2004	5.00	105.56	10.4684
12.50 %	2004	5.00	105.57	10.4649

12.50 %	2004	5.00	105.555	10.4702
12.50 %	2004	5.00	105.60	10.4544
12.50 %	2004	5.00	105.60	10.4544
12.50 %	2004	10.00	105.60	10.4544
12.50 %	2004	10.00	105.61	10.4509
12.50 %	2004	5.00	105.615	10.4491
12.50 %	2004	5.00	105.61	10.4509
12.50 %	2004	5.00	105.59	10.4579
12.50 %	2004	5.00	105.56	10.4684
12.50 %	2004	5.00	105.59	10.4579
12.50 %	2004	5.00	105.57	10.4649
12.50 %	2004	10.00	105.55	10.4719
12.50 %	2004	5.00	105.56	10.4684
11.98 %	2004	5.00	104.45	10.5146
11.98 %	2004	5.00	104.45	10.5146
11.98 %	2004	5.00	104.46	10.5114
10.20 %	2005	10.00	98.50	10.6107
11.19 %	2005	5.00	102.13	10.5951
11.19 %	2005	10.00	102.13	10.5951
11.19 %	2005	5.00	102.13	10.5951
11.19 %	2005	5.00	102.13	10.5951
11.19 %	2005	10.00	102.12	10.5978
11.19 %	2005	5.00	102.12	10.5978
11.19 %	2005	10.00	102.135	10.5937
14.00 %	2005(INSTA	10.00	111.85	10.7625
11.00 %	2006	5.00	100.97	10.7594
11.00 %	2006	10.00	100.97	10.7594
11.00 %	2006	5.00	100.96	10.7617
11.00 %	2006	5.00	100.96	10.7617
11.00 %	2006	10.00	100.92	10.7713
11.00 %	2006	5.00	100.95	10.7641
11.00 %	2006	5.00	100.91	10.7737
11.00 %	2006	5.00	100.96	10.7617
11.00 %	2006	5.00	100.97	10.7594
11.90 %	2007	5.00	104.30	10.9583
11.90 %	2007	10.00	104.38	10.9413
11.90 %	2007	25.00	104.34	10.9498
11.90 %	2007	10.00	104.34	10.9498
11.90 %	2007	15.00	104.33	10.9519
11.90 %	2007	5.00	104.30	10.9583
11.90 %	2007	10.00	104.30	10.9583
11.90 %	2007	5.00	104.345	10.9488
11.40 %	2008	5.00	101.50	11.0995
11.40 %	2008	5.00	101.50	11.0995
11.40 %	2008	5.00	101.60	11.0802
11.40 %	2008	5.00	101.51	11.0976
11.40 %	2008	5.00	101.50	11.0995
11.40 %	2008	5.00	101.50	11.0995
11.40 %	2008	10.00	101.50	11.0995
11.40 %	2008	5.00	101.58	11.0840
11.40 %	2008	5.00	101.615	11.0773
11.40 %	2008	5.00	101.60	11.0802
11.40 %	2008	5.00	101.50	11.0995
11.40 %	2008	5.00	101.51	11.0976
11.40 %	2008	5.00	101.49	11.1014
11.40 %	2008	5.00	101.55	11.0898
11.40 %	2008	5.00	101.53	11.0937

11.40 %	2008	5.00	101.50	11.0995
11.40 %	2008	5.00	101.49	11.1014
11.40 %	2008	5.00	101.52	11.0956
11.40 %	2008	5.00	101.53	11.0937
11.40 %	2008	5.00	101.56	11.0879
11.40 %	2008	5.00	101.50	11.0995
11.40 %	2008	25.00	101.61	11.0782
11.40 %	2008	5.00	101.56	11.0879
11.40 %	2008	15.90	101.50	11.0995
11.40 %	2008	5.00	101.48	11.1034
11.40 %	2008	5.00	101.55	11.0898
11.40 %	2008	5.00	101.53	11.0937
11.40 %	2008	5.00	101.53	11.0937
11.40 %	2008	5.00	101.50	11.0995
11.40 %	2008	5.00	101.50	11.0995
11.40 %	2008	10.00	101.50	11.0995
11.40 %	2008	5.00	101.50	11.0995
11.40 %	2008	5.00	101.55	11.0898
11.40 %	2008	5.00	101.50	11.0995
11.40 %	2008	5.00	101.50	11.0995
11.40 %	2008	5.00	101.56	11.0879
11.40 %	2008	5.00	101.49	11.1014
11.40 %	2008	5.00	101.56	11.0879
11.40 %	2008	5.00	101.55	11.0898
11.40 %	2008	25.00	101.53	11.0937
11.99 %	2009	20.00	104.10	11.2164
11.30 %	2010	5.00	99.83	11.3231
11.30 %	2010	5.00	99.77	11.3335
11.30 %	2010	10.00	99.84	11.3214
11.30 %	2010	5.00	99.82	11.3249
11.30 %	2010	5.00	99.83	11.3231
11.30 %	2010	5.00	99.80	11.3283
11.30 %	2010	5.00	99.84	11.3214
11.03 %	2012	5.00	96.81	11.5292
11.03 %	2012	5.00	96.82	11.5276
11.03 %	2012	1.00	97.15	11.4743
11.03 %	2012	5.00	96.88	11.5179
11.03 %	2012	5.00	96.78	11.5341
11.03 %	2012	5.00	96.80	11.5308
11.03 %	2012	5.00	96.82	11.5276
11.03 %	2012	5.00	96.82	11.5276
11.03 %	2012	10.00	96.78	11.5341
11.03 %	2012	10.00	96.78	11.5341
11.03 %	2012	15.00	96.80	11.5308
11.03 %	2012	10.00	96.80	11.5308
11.03 %	2012	10.00	96.80	11.5308
11.50 %	2015	0.0671	100.15	11.4783
11.43 %	2015	5.00	98.75	11.6036
12.60 %	2018	0.88	107.25	11.6300
10.70 %	2020	1.00	93.45	11.5502
Total		1794.0921		

B. State Government Securities

Contract Date : November 22, 2000

11.80% A.P.SDL 2010	2.00	101.23	11.5787
12.00% UTTAR PRADESH S.D. 2011	0.75	101.65	11.7220

Contract Date : November 23, 2000

11.80% A.P.SDL 2010	10.00	101.41	11.5477
12.00% HARYANA SDL 2010	1.9175	102.55	11.5533
12.00% MADHYA PRADESH SDL 2010	5.00	102.55	11.5533
12.00% KERALA SDL 2010	2.00	102.55	11.5533
12.00% TAMIL NADU SDL 2010	6.842	102.55	11.5533
12.00% KARNATAKA S.D. 2011	1.16	102.15	11.6406
12.00% ANDHRA PRADESH S.D. 2011	9.50	102.15	11.6406
12.00% MADHYA PRADESH S.D. 2011	8.99	102.15	11.6406
Total	48.1595		

C. Treasury Bills

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

Contract Date : November 22, 2000			
27/11/2000	19.00	99.9102	6.5433
Contract Date : November 23, 2000			
27/11/2000	1.47	99.9113	8.0789
04/12/2000	20.00	99.7520	8.2269
Total	40.47		

(ii) 91 Day Bills (Maturity-wise)
(DD/MM/YYYY)

Contract Date : November 22, 2000			
18/12/2000	0.20	99.4550	7.6718
15/01/2001	5.00	98.6111	9.4941
Contract Date : November 23, 2000			
25/12/2000	2.00	99.2657	8.4144
Total	7.20		

(iii) 182 Day Bills (Maturity-wise)
(DD/MM/YYYY)

Contract Date : November 22, 2000			
01/02/2001	6.4075	98.1737	9.5372
Total	6.4075		

(iv) 364 Day Bills (Maturity-wise)
(DD/MM/YYYY)

Contract Date : November 22, 2000			
05/04/2001	20.00	96.5352	9.7497
09/08/2001	10.00	93.2754	10.0932
06/09/2001	5.00	92.6022	10.0969
01/11/2001	10.00	91.2689	10.1225
15/11/2001	10.00	90.9367	10.1336
15/11/2001	5.00	90.9367	10.1336
Contract Date : November 23, 2000			
09/08/2001	10.00	93.2754	10.1321
23/08/2001	0.03	93.0410	9.9727
15/11/2001	10.00	90.9286	10.1720
Total	80.03		

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	1.00	101.09	9.50	2
11.00 %	2002	30.00	100.96	8.40	1
12.50 %	2004	5.00	105.60	10.00	4
12.50 %	2004	5.00	105.60	10.00	4
12.50 %	2004	5.00	105.60	10.00	4
11.98 %	2004	5.00	104.45	10.00	4
11.19 %	2005	30.00	102.10	8.40	1
12.29 %	2010	25.00	105.35	8.60	1
12.29 %	2010	25.00	105.35	8.60	1
12.29 %	2010	25.00	105.35	8.60	1
12.29 %	2010	25.00	105.35	8.60	1
12.25 %	2010	25.00	105.15	8.60	1
12.25 %	2010	25.00	105.15	8.60	1
12.25 %	2010	25.00	105.15	8.60	1
12.25 %	2010	25.00	105.15	8.60	1
12.25 %	2010	25.00	105.15	8.60	1
11.30 %	2010	6.00	99.80	9.50	2
11.03 %	2012	3.00	96.80	9.50	2
12.40 %	2013	15.00	105.30	10.50	9
10.70 %	2020	7.00	93.40	9.50	2
Total		337.00			
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)					
22/03/2001		25.00	96.9039	8.50	1
18/05/2001		27.00	95.3999	8.45	1
18/05/2001		27.00	95.3999	8.45	1
Total		79.00			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 23 November 2000

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