

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 24 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 22, 2000			
11.03 % 2012	5.00	96.88	11.5178
11.43 % 2015	1.00	98.95	11.5746
11.43 % 2015	1.50	99.00	11.5674
Contract Date : November 23, 2000			
13.85 % 2000	5.00	100.335	9.9179
10.85 % 2001	15.00	100.40	10.1806
11.75 % 2001	5.00	101.08	10.1776
12.69 % 2002	10.00	103.07	10.3678
12.69 % 2002	10.00	103.075	10.3642
11.00 % 2002	5.00	100.99	10.2495
11.15 % 2002	5.00	101.375	10.2600
11.15 % 2002	5.00	101.37	10.2631
11.10 % 2003	5.00	101.48	10.3674
11.10 % 2003	5.00	101.48	10.3674
11.10 % 2003	5.00	101.51	10.3530
12.50 % 2004	5.00	105.58	10.4614
12.50 % 2004	5.00	105.59	10.4579
12.50 % 2004	10.00	105.57	10.4649
12.50 % 2004	5.00	105.58	10.4614
12.50 % 2004	5.00	105.58	10.4614
11.75 % 2004	5.00	103.45	10.5592
11.75 % 2004	5.00	103.45	10.5592
14.00 % 2005	0.10	111.60	10.7044
14.00 % 2005	2.00	111.15	10.8237
14.00 % 2005(INSTA	2.50	111.85	10.7625
14.00 % 2005(INSTA	1.00	111.87	10.7575
14.00 % 2005(INSTA	5.00	111.845	10.7638
11.75 % 2006	25.00	103.77	10.8037
11.00 % 2006	5.00	100.94	10.7665
11.40 % 2008	5.00	101.50	11.0995
11.40 % 2008	10.00	101.43	11.1130
11.40 % 2008	5.00	101.50	11.0995
11.40 % 2008	10.00	101.50	11.0995
11.40 % 2008	5.00	101.52	11.0956
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	101.40	11.1188
11.40 % 2008	5.00	101.52	11.0956

11.40 %	2008	10.00	101.52	11.0956
11.40 %	2008	10.00	101.53	11.0937
11.99 %	2009	5.00	104.11	11.2146
11.99 %	2009	5.00	104.00	11.2346
11.99 %	2009	5.00	104.135	11.2100
11.99 %	2009	5.00	104.02	11.2310
11.99 %	2009	5.00	104.00	11.2346
11.99 %	2009	5.00	104.12	11.2128
11.30 %	2010	5.00	99.80	11.3283
11.30 %	2010	10.00	99.79	11.3301
11.30 %	2010	5.00	99.80	11.3283
11.30 %	2010	5.00	99.80	11.3283
11.30 %	2010	5.00	99.80	11.3283
11.30 %	2010	0.70	99.90	11.3111
12.32 %	2011	0.03	105.80	11.3387
11.03 %	2012	0.10	96.95	11.5066
11.03 %	2012	1.00	96.940	11.5082
11.03 %	2012	10.00	96.76	11.5373
11.03 %	2012	5.00	96.68	11.5502
11.03 %	2012	5.00	96.68	11.5502
11.03 %	2012	10.00	96.78	11.5341
11.03 %	2012	20.00	96.75	11.5389
11.03 %	2012	25.00	96.75	11.5389
11.03 %	2012	10.00	96.75	11.5389
11.03 %	2012	5.00	96.75	11.5389
11.03 %	2012	10.00	96.68	11.5502
11.03 %	2012	0.50	97.65	11.3942
12.40 %	2013	25.00	105.40	11.5728
11.50 %	2015	5.00	99.34	11.5948
11.43 %	2015	1.00	98.84	11.5905
11.43 %	2015	10.00	98.65	11.6180
11.43 %	2015	1.00	98.82	11.5934
11.43 %	2015	5.00	98.86	11.5877
11.43 %	2015	0.50	98.85	11.5891
11.43 %	2015	1.00	98.91	11.5804
Contract Date : November 24, 2000				
10.85 %	2001	15.00	100.40	10.1783
11.15 %	2002	5.00	101.38	10.2555
11.10 %	2003	5.00	101.51	10.3520
11.10 %	2003	25.00	101.55	10.3328
12.50 %	2004	5.00	105.58	10.4599
12.50 %	2004	5.00	105.58	10.4599
12.50 %	2004	5.00	105.60	10.4529
12.50 %	2004	5.00	105.61	10.4494
12.50 %	2004	5.00	105.61	10.4494
12.50 %	2004	5.00	105.60	10.4529
12.50 %	2004	10.00	105.57	10.4634
12.50 %	2004	5.00	105.60	10.4529
12.50 %	2004	5.00	105.595	10.4547
12.50 %	2004	5.00	105.58	10.4599
12.50 %	2004	5.00	105.59	10.4564
12.50 %	2004	10.00	105.60	10.4529
12.50 %	2004	5.00	105.60	10.4529
11.75 %	2004	5.00	103.455	10.5570
11.95 %	2004	10.00	104.06	10.5740
11.95 %	2004	5.00	104.05	10.5773
11.98 %	2004	5.00	104.435	10.5184

11.98 %	2004	5.00	104.43	10.5200
11.98 %	2004	5.00	104.43	10.5200
11.98 %	2004	5.00	104.42	10.5232
11.98 %	2004	15.00	104.40	10.5295
10.20 %	2005	10.00	98.30	10.6673
11.19 %	2005	5.00	102.11	10.6003
11.19 %	2005	5.00	102.105	10.6016
11.19 %	2005	5.00	102.10	10.6030
11.68 %	2006	5.00	103.56	10.7834
11.75 %	2006	25.00	103.75	10.8081
11.00 %	2006	5.00	100.96	10.7617
11.00 %	2006	15.00	100.96	10.7617
11.00 %	2006	5.00	100.97	10.7593
11.00 %	2006	5.00	100.96	10.7617
11.00 %	2006	10.00	100.96	10.7617
11.00 %	2006	5.00	100.95	10.7641
11.00 %	2006	10.00	100.95	10.7641
11.00 %	2006	5.00	100.96	10.7617
11.00 %	2006	10.00	100.965	10.7605
11.00 %	2006	5.00	100.95	10.7641
12.10 %	2008	5.00	104.32	11.2337
12.22 %	2008	5.00	104.95	11.2326
12.22 %	2008	5.00	104.93	11.2365
12.22 %	2008	10.00	104.95	11.2326
12.22 %	2008	10.00	104.99	11.2250
11.40 %	2008	5.00	101.48	11.1033
11.40 %	2008	5.00	101.45	11.1091
11.40 %	2008	5.00	101.46	11.1071
11.40 %	2008	5.00	101.45	11.1091
11.40 %	2008	5.00	101.45	11.1091
11.40 %	2008	5.00	101.45	11.1091
11.40 %	2008	10.00	101.44	11.1110
11.40 %	2008	5.00	101.40	11.1187
11.40 %	2008	5.00	101.43	11.1129
11.40 %	2008	10.00	101.45	11.1091
11.40 %	2008	5.00	101.475	11.1042
11.40 %	2008	5.00	101.44	11.1110
11.40 %	2008	5.00	101.45	11.1091
11.40 %	2008	5.00	101.48	11.1033
11.40 %	2008	5.00	101.45	11.1091
11.40 %	2008	5.00	101.48	11.1033
11.40 %	2008	5.00	101.48	11.1033
11.40 %	2008	5.00	101.45	11.1091
11.40 %	2008	5.00	101.48	11.1033
11.40 %	2008	5.00	101.48	11.1033
11.99 %	2009	5.00	104.045	11.2262
11.99 %	2009	5.00	104.045	11.2262
11.30 %	2010	0.65	99.95	11.3025
11.30 %	2010	5.00	99.70	11.3457
11.50 %	2011	10.00	100.14	11.4773
11.50 %	2011	15.00	100.145	11.4765
11.50 %	2011	10.00	100.15	11.4757
11.50 %	2011	5.00	100.145	11.4765
11.50 %	2011	10.00	100.19	11.4692
11.50 %	2011	10.00	100.10	11.4838
11.50 %	2011	100.00	100.09	11.4854
11.50 %	2011	5.00	100.13	11.4789

11.50 %	2011	40.00	100.067	11.4890
11.50 %	2011	50.00	100.06	11.4903
11.50 %	2011	5.00	100.09	11.4854
11.50 %	2011	10.00	100.12	11.4805
11.50 %	2011	8.684	100.00	11.5000
11.50 %	2011	20.00	100.15	11.4757
11.50 %	2011	14.00	100.15	11.4757
11.50 %	2011	10.00	100.15	11.4757
11.50 %	2011	10.00	100.15	11.4757
11.50 %	2011	5.00	100.13	11.4789
11.50 %	2011	5.00	100.15	11.4757
11.50 %	2011	10.00	100.022	11.4963
11.50 %	2011	10.00	100.13	11.4789
11.50 %	2011	200.00	100.385	11.4376
11.50 %	2011	50.00	100.322	11.4478
11.50 %	2011	25.00	100.10	11.4838
11.50 %	2011	25.00	100.44	11.4287
11.50 %	2011	15.00	100.055	11.4911
11.50 %	2011	11.051	100.00	11.5000
11.03 %	2012	5.00	96.74	11.5406
11.03 %	2012	5.00	96.755	11.5382
11.03 %	2012	0.50	96.90	11.5148
11.03 %	2012	2.00	96.80	11.5309
11.03 %	2012	5.00	96.70	11.5471
11.03 %	2012	5.00	96.72	11.5439
11.03 %	2012	5.00	96.70	11.5471
11.03 %	2012	5.00	96.68	11.5504
11.03 %	2012	15.00	96.73	11.5423
11.03 %	2012	9.00	96.70	11.5471
11.03 %	2012	1.00	96.70	11.5471
11.03 %	2012	15.00	96.73	11.5423
11.03 %	2012	5.00	96.75	11.5390
11.03 %	2012	5.00	96.73	11.5423
11.03 %	2012	10.00	96.70	11.5471
11.03 %	2012	1.46	96.75	11.5390
11.03 %	2012	2.2934	96.75	11.5390
11.03 %	2012	1.2466	96.75	11.5390
11.03 %	2012	5.00	96.75	11.5390
11.43 %	2015	2.00	99.00	11.5675
12.60 %	2018	0.38	107.00	11.6615
Total		1733.195		

B. State Government Securities

Contract Date : November 24, 2000				
14% UTTAR PRADESH S.D.L. 2005	0.0235	110.85	10.8831	
12.00% TAMIL NADU SDL 2010	0.0926	102.55	11.5532	
12.00% GUJARAT SDL 2010	0.0914	102.55	11.5532	
Total	0.2075			

C. Treasury Bills

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

Contract Date : November 23, 2000				
27/11/2000	0.65	99.9153	7.7142	
04/12/2000	0.04	99.7772	7.3891	
Contract Date : November 24, 2000				
27/11/2000	0.46	99.9335	8.0740	

27/11/2000	2.00	99.9425	6.9807
Total	3.15		
(ii) 91 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : November 23, 2000			
25/12/2000	0.345	99.3168	7.8249
Total	0.345		
(iii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : November 23, 2000			
01/02/2001	10.00	98.1902	9.5844
Total	10.00		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : November 23, 2000			
30/11/2000	9.40	99.8572	7.4362
14/12/2000	2.50	99.4957	8.7855
09/08/2001	0.015	93.3982	9.9340
Contract Date : November 24, 2000			
23/08/2001	0.25	93.0648	9.9725
06/09/2001	15.00	92.6261	10.1321
04/10/2001	10.00	91.9258	10.1820
18/10/2001	30.00	91.6036	10.1720
01/11/2001	25.00	91.2609	10.1919
01/11/2001	20.00	91.2570	10.1969
01/11/2001	30.00	91.2570	10.1969
Total	142.165		

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				
12.69 % 2002	10.00	103.15	9.25	10
12.69 % 2002	10.00	103.15	9.25	10
12.69 % 2002	10.00	103.15	9.25	10
11.83 % 2003	10.00	103.15	9.25	10
11.83 % 2003	10.00	103.15	9.25	10
11.19 % 2005	25.00	102.10	8.35	3
11.19 % 2005	25.00	102.10	8.35	3
12.32 % 2011	25.00	105.25	8.85	3
12.32 % 2011	25.00	105.25	8.85	3
12.32 % 2011	25.00	105.25	8.85	3
12.32 % 2011	25.00	105.25	8.85	3
11.50 % 2011	40.00	100.00	8.75	3
11.03 % 2012	25.00	96.80	8.75	3
11.03 % 2012	25.00	96.80	8.75	3
11.03 % 2012	25.00	96.80	8.75	3
11.03 % 2012	25.00	96.80	8.75	3
11.03 % 2012	25.00	96.80	8.75	3
11.03 % 2012	25.00	96.80	8.75	3
11.03 % 2012	25.00	96.80	8.75	3
11.83 % 2014	25.00	101.50	8.85	3

11.83 %	2014	25.00	101.50	8.85	3
11.83 %	2014	25.00	101.50	8.85	3
11.83 %	2014	25.00	101.50	8.85	3
11.83 %	2014	25.00	101.50	8.85	3
Total		515.00			

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 : 24 November 2000

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