

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 25 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 24, 2000

12.50 %	2004	5.00	105.58	10.4599
12.50 %	2004	5.00	105.58	10.4599
12.50 %	2004	5.00	105.58	10.4599
12.50 %	2004	10.00	105.58	10.4599
12.50 %	2004	5.00	105.58	10.4599
12.59 %	2004	5.00	105.82	10.5822
11.98 %	2004	15.00	104.49	10.5010
11.68 %	2006	5.00	103.56	10.7834
11.00 %	2006	5.00	100.96	10.7617
11.00 %	2006	5.00	100.90	10.7760
11.00 %	2006	5.00	100.92	10.7713
11.00 %	2006	5.00	100.90	10.7760
11.40 %	2008	5.00	101.50	11.0994
11.40 %	2008	5.00	101.43	11.1129
11.40 %	2008	5.00	101.43	11.1129
11.40 %	2008	10.00	101.485	11.1023
11.50 %	2010	5.00	100.65	11.3842
11.50 %	2010	5.00	101.00	11.3236
11.50 %	2010	5.00	100.92	11.3374
11.30 %	2010	1.00	99.95	11.3025
11.30 %	2010	5.00	99.705	11.3448
11.30 %	2010	5.00	99.705	11.3448
11.30 %	2010	10.00	99.71	11.3439
11.30 %	2010	10.00	99.70	11.3457
12.32 %	2011	20.00	105.00	11.4684
11.50 %	2011	5.00	100.04	11.4871
11.50 %	2011	5.00	100.15	11.4757
11.50 %	2011	20.00	100.22	11.4643
11.50 %	2011	10.00	100.09	11.4854
11.50 %	2011	10.00	100.135	11.4781
11.50 %	2011	5.00	100.135	11.4781
11.50 %	2011	15.00	100.14	11.4773
11.50 %	2011	5.00	100.135	11.4781
11.50 %	2011	20.00	100.12	11.4805
11.50 %	2011	5.00	100.11	11.4821
11.50 %	2011	5.00	100.15	11.4757
11.50 %	2011	5.00	100.13	11.4789
11.50 %	2011	20.00	100.11	11.4821
11.50 %	2011	5.00	100.13	11.4789
11.50 %	2011	10.00	100.09	11.4854

11.50 %	2011	5.00	100.13	11.4789
11.50 %	2011	10.00	100.12	11.4805
11.50 %	2011	10.00	100.08	11.4870
11.50 %	2011	1.00	100.17	11.4724
11.50 %	2011	25.00	100.10	11.4838
11.50 %	2011	5.00	100.10	11.4838
11.50 %	2011	5.00	100.13	11.4789
11.50 %	2011	5.00	100.11	11.4821
11.50 %	2011	15.00	100.09	11.4854
11.50 %	2011	25.00	100.17	11.4724
11.50 %	2011	0.40	100.19	11.4692
11.50 %	2011	5.00	100.09	11.4854
11.50 %	2011	10.00	100.10	11.4838
11.50 %	2011	5.00	100.10	11.4838
11.50 %	2011	10.00	100.08	11.4870
11.50 %	2011	5.00	100.07	11.4886
11.50 %	2011	25.00	100.10	11.4838
11.03 %	2012	5.00	96.65	11.5552
11.03 %	2012	5.00	96.66	11.5536
11.03 %	2012	10.00	96.67	11.5520
11.03 %	2012	2.00	96.87	11.5196
11.03 %	2012	5.00	96.66	11.5536
11.03 %	2012	5.00	96.66	11.5536
11.03 %	2012	3.00	96.70	11.5471
11.03 %	2012	15.00	96.65	11.5552
11.03 %	2012	5.00	96.67	11.5520
11.03 %	2012	25.00	96.68	11.5504
11.03 %	2012	10.00	96.68	11.5504
11.03 %	2012	25.00	96.655	11.5544
11.03 %	2012	5.00	96.67	11.5520
12.40 %	2013	25.00	105.30	11.5873
11.50 %	2015	5.00	99.47	11.5759
11.43 %	2015	0.25	98.85	11.5891
11.43 %	2015	1.00	98.80	11.5964
Contract Date : November 25, 2000				
10.85 %	2001	15.00	100.39	10.1915
11.15 %	2002	10.00	101.355	10.2699
11.15 %	2002	5.00	101.345	10.2761
11.15 %	2002	5.00	101.35	10.2730
11.10 %	2003	10.00	101.49	10.3607
12.50 %	2004	5.00	105.56	10.4655
12.50 %	2004	5.00	105.55	10.4690
12.50 %	2004	5.00	105.54	10.4725
12.50 %	2004	5.00	105.54	10.4725
12.59 %	2004	5.00	105.77	10.5977
11.19 %	2005	5.00	102.04	10.6190
11.19 %	2005	10.00	102.03	10.6217
11.19 %	2005	5.00	102.01	10.6271
11.00 %	2006	5.00	100.88	10.7808
11.00 %	2006	5.00	100.89	10.7784
11.00 %	2006	10.00	100.885	10.7796
11.00 %	2006	5.00	100.85	10.7879
11.00 %	2006	5.00	100.87	10.7832
11.00 %	2006	5.00	100.85	10.7879
11.00 %	2006	5.00	100.88	10.7808
11.40 %	2008	5.00	101.40	11.1187
11.40 %	2008	5.00	101.41	11.1167

11.40 %	2008	5.00	101.40	11.1187
11.40 %	2008	5.00	101.41	11.1167
11.40 %	2008	5.00	101.39	11.1206
11.40 %	2008	5.00	101.40	11.1187
11.40 %	2008	5.00	101.41	11.1167
11.40 %	2008	5.00	101.385	11.1216
11.40 %	2008	5.00	101.40	11.1187
11.40 %	2008	0.02	101.45	11.1090
11.40 %	2008	5.00	101.40	11.1187
11.40 %	2008	5.00	101.375	11.1235
11.40 %	2008	5.00	101.405	11.1177
11.40 %	2008	10.00	101.40	11.1187
11.50 %	2011	10.00	100.08	11.4869
11.50 %	2011	10.00	100.08	11.4869
11.50 %	2011	5.00	100.03	11.4950
11.50 %	2011	5.00	100.05	11.4917
11.50 %	2011	5.00	100.05	11.4917
11.50 %	2011	5.00	100.04	11.4934
11.50 %	2011	5.00	100.04	11.4934
11.50 %	2011	5.00	100.04	11.4934
11.50 %	2011	5.00	100.04	11.4934
11.50 %	2011	5.00	100.04	11.4934
11.50 %	2011	5.00	100.03	11.4950
11.50 %	2011	5.00	100.04	11.4934
11.50 %	2011	5.00	100.04	11.4934
11.50 %	2011	5.00	100.04	11.4934
11.50 %	2011	5.00	100.03	11.4950
11.50 %	2011	5.00	100.03	11.4950
11.50 %	2011	5.00	100.06	11.4901
11.50 %	2011	4.00	100.05	11.4917
11.50 %	2011	5.00	100.06	11.4901
11.50 %	2011	5.00	100.06	11.4901
11.50 %	2011	5.00	100.09	11.4852
11.50 %	2011	5.00	100.09	11.4852
11.50 %	2011	10.00	100.08	11.4869
11.50 %	2011	10.00	100.04	11.4934
11.50 %	2011	0.265	100.08	11.4869
11.03 %	2012	5.00	96.68	11.5505
11.03 %	2012	5.00	96.62	11.5602
Total		972.935		

B. State Government Securities

NIL

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : November 25, 2000

27/11/2000

0.27

99.9576

7.7201

Total

0.27

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : November 24, 2000

05/02/2001

4.00

98.2176

9.0489

Total

4.00

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : November 24, 2000

07/12/2000	2.50	99.7033	8.3323
Total	2.50		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : November 24, 2000			
14/12/2000	2.50	99.5311	8.5742
09/08/2001	5.00	93.3300	10.0829
09/08/2001	5.00	93.2993	10.1327
23/08/2001	0.02	93.0885	9.9359
23/08/2001	0.03	93.0885	9.9359
23/08/2001	0.0425	93.0885	9.9359
23/08/2001	0.055	93.0885	9.9359
Contract Date : November 25, 2000			
04/10/2001	2.00	91.9930	10.1221
01/11/2001	20.00	91.2998	10.1720
15/11/2001	9.8225	90.9346	10.2219
Total	44.47		

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)
NIL				

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 25 November 2000