

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 28 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 24, 2000		
11.50 % 2011	5.00	100.11	11.4821
	Contract Date : November 25, 2000		
11.03 % 2012	5.00	96.65	11.5553
	Contract Date : November 27, 2000		
11.15 % 2002	5.00	101.32	10.2893
11.15 % 2002	5.00	101.32	10.2893
11.10 % 2003	10.00	101.44	10.3830
11.83 % 2003	20.00	103.12	10.4336
11.83 % 2003	20.00	103.12	10.4336
12.50 % 2004	10.00	105.535	10.4713
12.50 % 2004	5.00	101.51	11.9209
12.50 % 2004	5.00	105.52	10.4766
11.00 % 2006	5.00	100.745	10.8130
11.00 % 2006	5.00	100.71	10.8214
11.00 % 2006	5.00	100.75	10.8118
11.00 % 2006	5.00	100.72	10.8190
11.90 % 2007	5.00	104.15	10.9900
11.90 % 2007	5.00	104.10	11.0006
11.90 % 2007	5.00	104.10	11.0006
11.90 % 2007	5.00	104.10	11.0006
11.90 % 2007	10.00	104.10	11.0006
11.90 % 2007	5.00	104.10	11.0006
11.40 % 2008	5.00	101.25	11.1476
11.40 % 2008	5.00	101.265	11.1447
11.40 % 2008	5.00	101.26	11.1457
11.40 % 2008	10.00	101.265	11.1447
11.40 % 2008	10.00	101.265	11.1447
11.40 % 2008	5.00	101.26	11.1457
11.40 % 2008	5.00	101.26	11.1457
11.40 % 2008	5.00	101.26	11.1457
11.40 % 2008	10.00	101.25	11.1476
11.40 % 2008	5.00	101.25	11.1476
11.40 % 2008	3.00	101.295	11.1389
11.40 % 2008	5.00	101.26	11.1457
11.40 % 2008	5.00	101.27	11.1437
11.40 % 2008	5.00	101.27	11.1437
11.99 % 2009	10.00	103.93	11.2465
11.99 % 2009	0.015	104.40	11.1609

11.99 %	2009	5.00	103.79	11.2721
11.99 %	2009	10.00	103.95	11.2428
11.30 %	2010	0.25	99.85	11.3199
11.30 %	2010	5.00	99.48	11.3840
11.30 %	2010	5.00	99.45	11.3892
11.30 %	2010	0.05	99.72	11.3424
11.50 %	2011	5.00	99.91	11.5142
11.50 %	2011	10.00	99.92	11.5126
11.50 %	2011	0.50	99.98	11.5028
11.50 %	2011	1.00	99.945	11.5085
11.50 %	2011	10.00	99.925	11.5118
11.50 %	2011	5.00	99.91	11.5142
11.50 %	2011	1.00	100.12	11.4801
11.50 %	2011	5.00	99.92	11.5126
11.50 %	2011	5.00	99.92	11.5126
11.03 %	2012	2.00	96.80	11.5313
11.03 %	2012	5.00	96.54	11.5734
11.03 %	2012	7.00	96.58	11.5669
11.03 %	2012	2.00	96.68	11.5507
11.03 %	2012	1.50	96.90	11.5151
11.03 %	2012	1.00	96.90	11.5151
11.03 %	2012	1.00	96.80	11.5313
11.03 %	2012	0.155	96.85	11.5232
11.03 %	2012	0.035	97.00	11.4990
11.83 %	2014	0.10	102.40	11.4792
11.43 %	2015	0.30	99.00	11.5676
11.43 %	2015	1.00	98.82	11.5936
11.43 %	2015	0.0375	99.20	11.5388
10.70 %	2020	0.25	93.45	11.5500
10.70 %	2020	2.75	93.50	11.5432
Contract Date : November 28, 2000				
13.85 %	2000	1.15	100.26	10.2273
10.85 %	2001	10.00	100.36	10.2318
13.55 %	2001	25.00	103.02	10.2855
13.55 %	2001	5.00	103.02	10.2855
13.55 %	2001	10.00	103.02	10.2855
11.15 %	2002	10.00	101.33	10.2818
11.15 %	2002	5.00	101.31	10.2943
11.15 %	2002	10.00	101.31	10.2943
11.15 %	2002	10.00	101.31	10.2943
11.15 %	2002	15.00	101.32	10.2880
11.15 %	2002	5.00	101.34	10.2755
11.15 %	2002	5.00	101.35	10.2692
11.15 %	2002	10.00	101.31	10.2943
11.15 %	2002	10.00	101.31	10.2943
11.15 %	2002	5.00	101.31	10.2943
11.10 %	2003	5.00	101.50	10.3531
11.10 %	2003	5.00	101.46	10.3724
11.10 %	2003	5.00	101.45	10.3772
11.10 %	2003	5.00	101.495	10.3555
11.10 %	2003	10.00	101.45	10.3772
11.10 %	2003	5.00	101.47	10.3676
11.10 %	2003	10.00	101.50	10.3531
12.50 %	2004	5.00	105.57	10.4575
12.50 %	2004	5.00	105.58	10.4540

12.50 %	2004	5.00	105.56	10.4610
12.50 %	2004	5.00	105.57	10.4575
12.50 %	2004	5.00	105.57	10.4575
12.50 %	2004	5.00	105.57	10.4575
12.50 %	2004	5.00	105.55	10.4646
12.50 %	2004	5.00	105.58	10.4540
12.50 %	2004	5.00	105.555	10.4628
12.50 %	2004	10.00	105.58	10.4540
12.50 %	2004	5.00	105.54	10.4681
11.50 %	2004	15.00	102.84	10.4921
12.59 %	2004	5.00	105.75	10.6013
12.59 %	2004	5.00	105.75	10.6013
11.95 %	2004	5.00	104.06	10.5711
11.98 %	2004	5.00	104.44	10.5133
11.98 %	2004	5.00	104.40	10.5260
11.19 %	2005	5.00	102.05	10.6156
11.19 %	2005	5.00	102.05	10.6156
11.75 %	2006	5.00	103.72	10.8135
11.75 %	2006	5.00	103.70	10.8184
11.75 %	2006	10.00	103.65	10.8306
11.50 %	2006	11.00	102.58	10.8579
11.00 %	2006	5.00	100.73	10.8166
11.00 %	2006	5.00	100.72	10.8190
11.00 %	2006	5.00	100.76	10.8094
11.00 %	2006	5.00	100.75	10.8118
11.00 %	2006	5.00	100.76	10.8094
11.00 %	2006	5.00	100.765	10.8082
11.00 %	2006	5.00	100.74	10.8142
11.00 %	2006	10.00	100.75	10.8118
11.00 %	2006	10.00	100.74	10.8142
11.00 %	2006	5.00	100.74	10.8142
11.00 %	2006	5.00	100.74	10.8142
11.40 %	2008	5.00	101.28	11.1417
11.40 %	2008	5.00	101.28	11.1417
11.40 %	2008	5.00	101.275	11.1427
11.40 %	2008	5.00	101.315	11.1349
11.40 %	2008	5.00	101.315	11.1349
11.40 %	2008	5.00	101.32	11.1340
11.40 %	2008	5.00	101.28	11.1417
11.40 %	2008	5.00	101.28	11.1417
11.40 %	2008	5.00	101.28	11.1417
11.40 %	2008	5.00	101.32	11.1340
11.40 %	2008	5.00	101.32	11.1340
11.40 %	2008	5.00	101.285	11.1407
11.40 %	2008	5.00	101.30	11.1378
11.40 %	2008	5.00	101.30	11.1378
11.40 %	2008	5.00	101.30	11.1378
11.40 %	2008	10.00	101.285	11.1407
11.40 %	2008	5.00	101.29	11.1398
11.40 %	2008	5.00	101.28	11.1417
11.40 %	2008	10.00	101.29	11.1398
11.40 %	2008	5.00	101.28	11.1417
11.40 %	2008	5.00	101.29	11.1398
11.40 %	2008	10.00	101.29	11.1398
11.40 %	2008	5.00	101.25	11.1475

11.40 %	2008	5.00	101.295	11.1388
11.40 %	2008	5.00	101.30	11.1378
11.40 %	2008	5.00	101.29	11.1398
11.40 %	2008	5.00	101.29	11.1398
11.40 %	2008	5.00	101.32	11.1340
11.40 %	2008	5.00	101.325	11.1330
11.99 %	2009	5.00	103.79	11.2719
11.99 %	2009	5.00	103.78	11.2737
11.99 %	2009	5.00	103.78	11.2737
11.99 %	2009	5.00	103.77	11.2755
11.99 %	2009	5.00	103.80	11.2700
11.99 %	2009	5.00	103.80	11.2700
11.99 %	2009	5.00	103.80	11.2700
11.30 %	2010	5.00	99.49	11.3823
11.30 %	2010	10.00	99.45	11.3893
11.30 %	2010	5.00	99.49	11.3823
11.50 %	2011	0.90	99.88	11.5136
11.50 %	2011	5.00	99.92	11.5125
11.50 %	2011	5.00	99.92	11.5125
11.50 %	2011	5.00	99.92	11.5125
11.50 %	2011	5.00	99.92	11.5125
11.50 %	2011	5.00	99.915	11.5133
11.50 %	2011	5.00	99.92	11.5125
11.50 %	2011	5.00	99.92	11.5125
11.50 %	2011	5.00	99.92	11.5125
11.50 %	2011	5.00	99.91	11.5141
11.50 %	2011	8.00	99.93	11.5108
11.50 %	2011	5.00	99.92	11.5125
11.03 %	2012	1.00	97.10	11.4829
11.03 %	2012	15.00	96.60	11.5638
11.03 %	2012	5.00	96.565	11.5695
11.03 %	2012	5.00	96.57	11.5687
11.03 %	2012	5.00	96.55	11.5719
11.03 %	2012	5.00	96.55	11.5719
11.03 %	2012	10.00	96.575	11.5679
11.03 %	2012	10.00	96.57	11.5687
11.03 %	2012	15.00	96.575	11.5679
11.43 %	2015	0.10	98.83	11.5922
Total		1062.0925		

B. State Government Securities

Contract Date : November 27, 2000

11.50% MAHARASHTRA S.D. 2008	0.1658	101.25	11.2465
12.00% TAMIL NADU SDL 2010	0.20	102.77	11.5147
12.00% TAMIL NADU SDL 2010	0.20	102.77	11.5147
12.00% MAHARASHTRA SDL 2010	0.50	102.70	11.5274
12.00% TAMIL NADU SDL 2010	0.40	102.77	11.5147
12.00% MAHARASHTRA SDL 2010	0.15	102.70	11.5274
12.00% TAMIL NADU SDL 2010	0.07	102.77	11.5147
12.00% TAMIL NADU SDL 2010	0.30	102.77	11.5147
12.00% TAMIL NADU SDL 2010	0.03	102.77	11.5147
12.00% MAHARASHTRA SDL 2010	0.35	102.70	11.5274

Contract Date : November 28, 2000

11.70% TAMILNADU SDL 2010	1.7961	100.73	11.5660
11.80% WEST BENGAL SDL 2010	2.00	101.30	11.5666

11.75% KERALA SDL 2010	3.1662	101.02	11.5657
Total	9.3281		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : November 27, 2000

04/12/2000	0.0125	99.8687	6.8366
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Contract Date : November 28, 2000

04/12/2000	0.47	99.8687	7.9760
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11/12/2000	20.00	99.6982	8.4760
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Total	20.4825		
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(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : November 28, 2000

29/01/2001	20.00	98.4202	9.4238
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05/02/2001	1.50	98.2906	9.1745
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05/02/2001	4.00	98.2802	9.2313
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Total	25.50		
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(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

NIL

(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : November 28, 2000

23/08/2001	0.30	93.1598	9.9726
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Total	0.30		
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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				
13.85 % 2001	15.00	101.18	8.75	8
13.75 % 2001	20.00	101.62	8.65	7
12.69 % 2002	25.00	103.10	8.10	1
11.15 % 2002	10.00	101.34	9.00	14
12.50 % 2004	5.00	105.58	9.00	4
12.50 % 2004	5.00	105.58	9.00	4
12.50 % 2004	5.00	105.58	9.00	4
11.98 % 2004	5.00	104.48	9.00	4
11.19 % 2005	25.00	102.00	8.10	1
11.19 % 2005	25.00	102.00	8.10	1
11.19 % 2005	25.00	102.00	8.10	1
12.32 % 2011	25.00	105.00	8.30	1
12.32 % 2011	25.00	105.00	8.30	1
12.32 % 2011	25.00	105.00	8.30	1
12.32 % 2011	25.00	105.00	8.30	1
12.32 % 2011	25.00	105.00	8.30	1
11.03 % 2012	25.00	96.55	8.30	1

11.03 %	2012	25.00	96.55	8.30	1
11.03 %	2012	25.00	96.55	8.30	1
11.03 %	2012	25.00	96.55	8.30	1
11.83 %	2014	25.00	101.30	8.30	1
11.83 %	2014	25.00	101.30	8.30	1
11.83 %	2014	25.00	101.30	8.30	1
11.83 %	2014	25.00	101.30	8.30	1
Total		490.00			

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)

18/01/2001	27.00	98.6900	8.10	1
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Total	27.00			
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(iv) 364 Day Bills (Maturity-wise)
(DD/MM/YYYY)

08/02/2001	27.00	98.1605	8.10	1
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Total	27.00			
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* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 28 November 2000

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