

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 01 December 2000

Nomenclature	Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 nominal	YTM % Indicative
I. Outright Transactions			
A. Government of India Dated Securities			
11.40 % 2008	5.00	101.45	11.1087
Contract Date : November 29, 2000			
11.55 % 2001	5.00	100.76	10.1504
Contract Date : November 30, 2000			
11.55 % 2001	10.00	100.74	10.1858
13.80 % 2002	0.05	105.00	10.1237
11.15 % 2002	5.00	101.385	10.2446
12.50 % 2004	5.00	105.62	10.4370
12.50 % 2004	0.50	105.60	10.4440
9.90 % 2005	10.00	97.53	10.6116
9.90 % 2005	5.00	97.53	10.6116
14.00 % 2005	0.20	111.43	10.7409
14.00 % 2005	0.50	111.20	10.8021
11.25 % 2005	5.00	102.14	10.6401
11.19 % 2005	10.00	102.15	10.5880
11.68 % 2006	10.00	103.54	10.7856
11.00 % 2006	10.00	100.90	10.7759
11.00 % 2006	5.00	100.90	10.7759
11.90 % 2007	10.00	104.29	10.9591
11.90 % 2007	10.00	104.30	10.9570
11.90 % 2007	1.00	104.18	10.9826
11.90 % 2007	10.00	104.30	10.9570
11.40 % 2008	0.50	101.48	11.1028
11.40 % 2008	5.00	101.45	11.1086
11.40 % 2008	0.50	101.50	11.0989
11.40 % 2008	0.10	101.50	11.0989
11.40 % 2008	5.00	101.46	11.1067
11.40 % 2008	5.00	101.46	11.1067
11.40 % 2008	5.00	101.46	11.1067
11.40 % 2008	5.00	101.46	11.1067
11.40 % 2008	5.00	101.46	11.1067
11.99 % 2009	5.00	103.995	11.2340
11.99 % 2009	5.00	103.99	11.2349
11.50 % 2009	5.00	101.31	11.2537
11.50 % 2009	5.00	101.31	11.2537
11.30 % 2010	10.00	99.71	11.3443
11.30 % 2010	0.10	99.85	11.3200
10.95 % 2011	0.35	96.75	11.4908
11.50 % 2011	1.00	99.95	11.5073

11.50 %	2011	10.00	100.095	11.4837
11.50 %	2011	5.00	99.96	11.5057
10.25 %	2012	0.13	95.50	10.9471
11.03 %	2012	3.00	96.75	11.5397
11.03 %	2012	5.00	96.74	11.5414
11.03 %	2012	5.00	96.735	11.5422
11.03 %	2012	20.00	96.77	11.5365
11.03 %	2012	20.00	96.77	11.5365
12.40 %	2013	10.00	105.15	11.6089
11.43 %	2015	1.00	99.00	11.5677
11.43 %	2015	1.50	98.90	11.5822
11.43 %	2015	0.40	98.83	11.5923
11.43 %	2015	2.25	98.80	11.5966
12.60 %	2018	0.30	111.25	11.1380
10.70 %	2020	0.15	93.60	11.5293
Contract Date : December 01, 2000				
13.85 %	2000	8.41	100.32	9.0355
10.85 %	2001	35.00	100.395	10.1699
11.75 %	2001	5.00	101.07	10.1468
11.75 %	2001	10.00	101.075	10.1397
11.00 %	2002	5.00	100.98	10.2426
11.15 %	2002	5.00	101.415	10.2243
11.15 %	2002	5.00	101.395	10.2369
11.15 %	2002	5.00	101.41	10.2275
11.15 %	2002	5.00	101.395	10.2369
11.15 %	2002	10.00	101.40	10.2338
12.50 %	2004	5.00	105.645	10.4267
12.50 %	2004	5.00	105.645	10.4267
12.50 %	2004	5.00	105.625	10.4337
12.50 %	2004	5.00	105.65	10.4250
12.50 %	2004	5.00	105.63	10.4320
12.50 %	2004	5.00	105.65	10.4250
12.50 %	2004	5.00	105.64	10.4285
12.50 %	2004	10.00	105.65	10.4250
12.50 %	2004	5.00	105.65	10.4250
12.50 %	2004	5.00	105.645	10.4267
12.50 %	2004	5.00	105.655	10.4232
12.50 %	2004	5.00	105.63	10.4320
12.59 %	2004	0.03	106.60	10.3165
12.59 %	2004	5.00	105.85	10.5650
9.90 %	2005	10.00	97.58	10.5971
11.19 %	2005	10.00	102.16	10.5851
11.19 %	2005	5.00	102.15	10.5878
11.19 %	2005	5.00	102.15	10.5878
11.19 %	2005	10.00	102.14	10.5905
11.68 %	2006	5.00	103.60	10.7705
11.00 %	2006	5.00	100.907	10.7741
11.00 %	2006	5.00	100.90	10.7759
11.00 %	2006	5.00	100.90	10.7759
11.00 %	2006	10.00	100.94	10.7663
11.00 %	2006	5.00	100.94	10.7663
11.00 %	2006	5.00	100.92	10.7711
11.00 %	2006	5.00	100.92	10.7711
11.00 %	2006	5.00	100.955	10.7628
11.00 %	2006	5.00	100.95	10.7639

11.00 %	2006	5.00	100.945	10.7651
11.00 %	2006	5.00	100.90	10.7759
11.90 %	2007	5.00	104.32	10.9523
11.90 %	2007	5.00	104.32	10.9523
11.90 %	2007	10.00	104.36	10.9437
11.90 %	2007	5.00	104.31	10.9544
11.40 %	2008	5.00	101.49	11.1008
11.40 %	2008	5.00	101.49	11.1008
11.40 %	2008	5.00	101.48	11.1027
11.40 %	2008	0.74	101.56	11.0873
11.40 %	2008	5.00	101.53	11.0931
11.40 %	2008	5.00	101.53	11.0931
11.40 %	2008	10.00	101.49	11.1008
11.40 %	2008	5.00	101.49	11.1008
11.40 %	2008	5.00	101.49	11.1008
11.40 %	2008	5.00	101.48	11.1027
11.40 %	2008	5.00	101.55	11.0892
11.40 %	2008	5.00	101.51	11.0969
11.40 %	2008	15.00	101.49	11.1008
11.40 %	2008	5.00	101.55	11.0892
11.40 %	2008	10.00	101.47	11.1047
11.40 %	2008	5.00	101.54	11.0911
11.40 %	2008	5.00	101.50	11.0989
11.40 %	2008	5.00	101.55	11.0892
11.40 %	2008	5.00	101.52	11.0950
11.40 %	2008	5.00	101.48	11.1027
11.40 %	2008	5.00	101.48	11.1027
11.40 %	2008	5.00	101.475	11.1037
11.40 %	2008	10.00	101.47	11.1047
11.40 %	2008	10.00	101.49	11.1008
11.40 %	2008	5.00	101.53	11.0931
11.40 %	2008	5.00	101.53	11.0931
11.40 %	2008	5.00	101.475	11.1037
11.40 %	2008	5.00	101.49	11.1008
11.40 %	2008	5.00	101.49	11.1008
11.40 %	2008	5.00	101.52	11.0950
11.99 %	2009	5.00	103.98	11.2365
11.99 %	2009	5.00	104.09	11.2164
11.99 %	2009	5.00	104.02	11.2292
11.99 %	2009	5.00	104.10	11.2146
11.99 %	2009	5.00	104.10	11.2146
11.99 %	2009	5.00	104.10	11.2146
11.99 %	2009	5.00	104.09	11.2164
11.99 %	2009	5.00	104.03	11.2274
11.99 %	2009	5.00	104.06	11.2219
11.99 %	2009	5.00	104.01	11.2310
11.99 %	2009	5.00	103.99	11.2347
11.50 %	2010	15.26	100.75	11.3676
11.50 %	2010	5.00	100.75	11.3676
11.50 %	2010	5.00	100.70	11.3763
11.30 %	2010	5.00	99.73	11.3409
11.50 %	2011	10.00	100.16	11.4730
11.50 %	2011	5.00	100.11	11.4812
11.50 %	2011	20.00	100.11	11.4812
11.50 %	2011	10.00	100.11	11.4812

11.50 %	2011	5.00	100.11	11.4812
11.50 %	2011	10.00	100.09	11.4844
11.50 %	2011	5.00	100.10	11.4828
11.50 %	2011	5.00	100.10	11.4828
11.50 %	2011	10.00	100.10	11.4828
11.50 %	2011	5.00	100.13	11.4779
11.50 %	2011	10.00	100.135	11.4771
11.50 %	2011	5.00	100.105	11.4820
11.50 %	2011	5.00	100.09	11.4844
11.50 %	2011	20.00	100.17	11.4714
11.50 %	2011	5.00	100.165	11.4722
11.50 %	2011	10.00	100.165	11.4722
11.50 %	2011	5.00	100.105	11.4820
11.50 %	2011	5.00	100.11	11.4812
11.50 %	2011	5.00	100.16	11.4730
11.50 %	2011	10.00	100.15	11.4747
11.03 %	2012	0.25	96.85	11.5237
11.03 %	2012	5.00	96.80	11.5318
11.03 %	2012	8.90	96.80	11.5318
11.03 %	2012	10.00	96.75	11.5399
11.03 %	2012	0.32	97.36	11.4415
11.03 %	2012	1.40	96.83	11.5269
11.03 %	2012	5.00	96.76	11.5382
11.03 %	2012	2.50	96.80	11.5318
11.03 %	2012	5.00	96.70	11.5480
Total		1021.34		

B. State Government Securities

Contract Date : November 30, 2000				
13.75% GUJARAT SDL 2007	0.032	106.75	12.1487	
11.50% TAMIL NADU 2008	0.042	97.50	11.9960	
Contract Date : December 01, 2000				
14% UTTAR PRADESH S.D.L. 2005	0.03	110.70	10.9119	
Total	0.104			

C. Treasury Bills

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

Contract Date : November 30, 2000				
04/12/2000	0.20	99.9396	5.4997	
04/12/2000	5.00	99.9363	5.8004	
04/12/2000	16.30	99.9384	5.6091	
Contract Date : December 01, 2000				
11/12/2000	4.00	99.7745	8.2268	
11/12/2000	10.00	99.7718	8.3255	
11/12/2000	10.00	99.7718	8.3255	
11/12/2000	10.00	99.7718	8.3255	
11/12/2000	10.00	99.7718	8.3255	
Total	65.50			

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

Contract Date : November 30, 2000				
11/12/2000	5.00	99.7663	7.7515	
Contract Date : December 01, 2000				
18/12/2000	15.00	99.6057	8.4761	

25/12/2000	5.00	99.4694	8.0904
02/01/2001	40.00	99.2430	8.6766
08/01/2001	2.00	99.0717	8.9755
15/01/2001	5.00	98.9026	8.9752
29/01/2001	10.9375	98.5096	9.3341
29/01/2001	20.00	98.5111	9.3246
05/02/2001	22.2225	98.3287	9.3741
Total	125.16		
(iii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : December 01, 2000			
04/01/2001	0.255	99.1915	8.7263
29/03/2001	10.00	96.9686	9.6434
10/05/2001	25.00	95.8408	9.8728
Total	35.255		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : November 30, 2000			
11/01/2001	5.00	99.0157	8.6154
23/08/2001	0.40	93.2312	9.9351
01/11/2001	10.00	91.4781	10.0921
29/11/2001	15.00	90.8230	10.1043
29/11/2001	10.00	90.8148	10.1142
29/11/2001	5.00	90.8312	10.0943
Contract Date : December 01, 2000			
25/01/2001	15.00	98.6107	9.3242
05/04/2001	10.00	96.7849	9.6734
01/11/2001	5.00	91.4781	10.1222
01/11/2001	10.00	91.4781	10.1222
01/11/2001	10.00	91.4704	10.1322
01/11/2001	10.00	91.4704	10.1322
01/11/2001	5.00	91.4704	10.1322
15/11/2001	4.8225	91.1535	10.1222
29/11/2001	0.50	90.8722	10.0723
29/11/2001	10.00	90.8312	10.1221
29/11/2001	1.00	90.8722	10.0723
Total	126.7225		

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				
11.19 % 2005	50.00	102.15	8.00	4
12.00 % 2008	25.00	104.45	8.00	4
12.00 % 2008	25.00	104.45	8.00	4
12.00 % 2008	25.00	104.45	8.00	4
13.85 % 2001	35.00	101.10	8.00	3
11.55 % 2001	20.00	100.75	8.10	3
11.55 % 2001	20.00	100.75	8.10	3

11.55 %	2001	10.00	100.75	8.10	3
11.55 %	2001	10.00	100.75	8.10	3
11.55 %	2001	5.00	100.75	8.10	3
10.85 %	2001	25.00	100.40	7.95	3
10.85 %	2001	40.00	100.40	7.95	3
10.85 %	2001	25.00	100.38	8.00	1
10.85 %	2001	25.00	100.40	7.85	1
11.75 %	2001	30.00	101.05	8.00	3
11.75 %	2001	75.00	101.06	7.95	3
11.75 %	2001	44.50	101.06	7.50	1
11.75 %	2001	20.00	101.06	8.00	3
12.69 %	2002	25.00	103.18	8.10	3
12.69 %	2002	25.00	103.18	8.10	3
12.69 %	2002	5.00	103.18	8.10	3
11.00 %	2002	38.00	100.97	8.00	3
11.00 %	2002	50.00	100.97	8.05	3
11.00 %	2002	25.00	100.97	8.10	3
11.15 %	2002	45.00	101.40	8.00	3
11.15 %	2002	20.00	101.40	8.10	3
11.15 %	2002	25.00	101.40	8.10	3
11.15 %	2002	5.00	101.40	8.15	3
11.15 %	2002	5.00	101.40	8.15	3
11.15 %	2002	5.00	101.40	8.15	3
11.15 %	2002	5.00	101.40	8.15	3
11.15 %	2002	5.00	101.40	8.15	3
11.15 %	2002	5.00	101.40	8.15	3
11.15 %	2002	5.00	101.40	8.15	3
11.15 %	2002	25.00	101.38	7.75	1
11.15 %	2002	145.00	101.40	7.85	3
11.15 %	2002	25.00	101.40	7.90	1
11.15 %	2002	10.00	101.40	8.00	1
11.15 %	2002	10.00	101.40	8.00	1
11.15 %	2002	10.00	101.40	8.00	1
11.10 %	2003	25.00	101.53	7.85	1
11.10 %	2003	25.00	101.52	7.75	1
12.50 %	2004	20.00	105.60	8.10	3
12.50 %	2004	20.00	105.60	8.10	3
12.50 %	2004	20.00	105.62	7.85	3
12.50 %	2004	20.00	105.60	8.05	3
12.50 %	2004	35.00	105.61	8.00	1
12.50 %	2004	20.00	105.60	7.75	1
12.50 %	2004	25.00	105.62	7.85	3
12.50 %	2004	25.00	105.62	7.85	3
11.98 %	2004	10.00	104.48	8.10	3
11.19 %	2005	30.00	102.15	8.00	3
11.19 %	2005	25.00	102.15	8.10	3
11.19 %	2005	20.00	102.15	8.10	3
11.19 %	2005	25.00	102.12	7.75	1
11.00 %	2006	20.00	100.92	7.60	1
11.90 %	2007	20.00	104.30	8.90	17
11.90 %	2007	20.00	104.30	8.90	17
11.90 %	2007	10.00	104.30	8.90	17
11.90 %	2007	50.00	104.25	8.75	17
12.30 %	2016	6.00	104.15	8.30	1

Total	1503.50				
B. Treasury Bills					
(i) 14 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
		NIL			
(ii) 91 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
22/01/2001	25.00	98.6646	8.00	1	
Total	25.00				
(iii) 182 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
		NIL			
(iv) 364 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
03/05/2001	26.00	95.9769	8.05	3	
03/05/2001	26.00	95.9769	8.05	3	
18/05/2001	28.00	95.5998	8.10	3	
18/05/2001	28.00	95.5998	8.10	3	
18/05/2001	28.00	95.5998	8.10	3	
28/06/2001	24.00	94.5585	8.10	3	
12/07/2001	25.00	94.1880	8.10	3	
23/08/2001	15.00	93.1681	8.00	1	
23/08/2001	10.00	93.1366	8.00	1	
18/10/2001	27.00	91.7680	8.00	3	
Total	237.00				

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 01 December 2000

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