

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 02 December 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 : December 01, 2000

11.75 %	2001	5.00	101.08	10.1325
12.69 %	2002	5.00	103.04	10.3535
11.15 %	2002	5.00	101.405	10.2306
11.10 %	2003	5.00	101.54	10.3309
11.10 %	2003	10.00	101.58	10.3115
11.10 %	2003	5.00	101.59	10.3067
11.10 %	2003	5.00	101.59	10.3067
11.10 %	2003	5.00	101.59	10.3067
11.10 %	2003	5.00	101.59	10.3067
12.50 %	2004	5.00	105.66	10.4214
12.50 %	2004	5.00	105.655	10.4232
12.50 %	2004	5.00	105.655	10.4232
12.50 %	2004	5.00	105.655	10.4232
12.50 %	2004	5.00	105.64	10.4285
12.50 %	2004	5.00	105.66	10.4214
12.50 %	2004	5.00	105.665	10.4197
12.50 %	2004	5.00	105.67	10.4179
12.50 %	2004	5.00	105.675	10.4162
12.50 %	2004	5.00	105.67	10.4179
12.50 %	2004	5.00	105.67	10.4179
12.50 %	2004	5.00	105.67	10.4179
12.50 %	2004	5.00	105.67	10.4179
12.50 %	2004	5.00	105.67	10.4179
11.98 %	2004	5.00	104.55	10.4756
11.98 %	2004	5.00	104.52	10.4851
9.90 %	2005	5.00	97.60	10.5912
9.90 %	2005	5.00	97.60	10.5912
11.25 %	2005	5.00	102.16	10.6344
11.19 %	2005	5.00	102.18	10.5796
11.19 %	2005	10.00	102.17	10.5823
11.00 %	2006	5.00	100.95	10.7639
11.00 %	2006	5.00	100.98	10.7568
11.00 %	2006	5.00	100.97	10.7592
11.00 %	2006	5.00	100.97	10.7592
11.00 %	2006	5.00	100.96	10.7616
11.90 %	2007	5.00	104.31	10.9544
10.80 %	2008	6.00	98.15	11.1602
10.80 %	2008	3.00	98.15	11.1602
10.80 %	2008	0.34	98.25	11.1402
11.40 %	2008	0.10	101.40	11.1183

11.40 %	2008	5.00	101.57	11.0853
11.40 %	2008	5.00	101.57	11.0853
11.40 %	2008	5.00	101.59	11.0815
11.40 %	2008	5.00	101.535	11.0921
11.40 %	2008	5.00	101.58	11.0834
11.40 %	2008	5.00	101.57	11.0853
11.40 %	2008	0.10	100.20	11.3528
11.40 %	2008	5.00	101.54	11.0911
11.40 %	2008	5.00	101.59	11.0815
11.40 %	2008	5.00	101.58	11.0834
11.40 %	2008	5.00	101.57	11.0853
11.40 %	2008	5.00	101.58	11.0834
11.40 %	2008	5.00	101.59	11.0815
11.40 %	2008	5.00	101.52	11.0950
11.40 %	2008	5.00	101.535	11.0921
11.40 %	2008	5.00	101.535	11.0921
11.40 %	2008	10.00	101.58	11.0834
11.40 %	2008	10.00	101.58	11.0834
11.40 %	2008	5.00	101.57	11.0853
11.40 %	2008	5.00	101.54	11.0911
11.40 %	2008	5.00	101.545	11.0902
11.99 %	2009	5.00	104.11	11.2128
11.99 %	2009	5.00	104.13	11.2091
11.99 %	2009	5.00	104.14	11.2073
11.99 %	2009	5.00	104.11	11.2128
11.99 %	2009	5.00	104.095	11.2155
11.99 %	2009	5.00	104.11	11.2128
11.99 %	2009	5.00	104.11	11.2128
11.99 %	2009	5.00	104.11	11.2128
12.29 %	2010	15.00	105.20	11.3556
11.30 %	2010	5.00	99.80	11.3287
11.30 %	2010	5.00	99.80	11.3287
11.30 %	2010	5.00	99.80	11.3287
11.30 %	2010	5.00	99.81	11.3270
11.30 %	2010	5.00	99.80	11.3287
11.30 %	2010	5.00	99.82	11.3253
11.30 %	2010	5.00	99.82	11.3253
12.32 %	2011	10.00	105.23	11.4304
12.32 %	2011	10.00	105.23	11.4304
8.00 %	2011	0.06975	74.35	12.4628
11.50 %	2011	10.00	100.16	11.4730
11.50 %	2011	5.00	100.155	11.4739
11.50 %	2011	0.50	100.15	11.4747
11.50 %	2011	5.00	100.10	11.4828
11.50 %	2011	5.00	100.18	11.4698
11.50 %	2011	5.00	100.18	11.4698
11.50 %	2011	5.00	100.14	11.4763
11.50 %	2011	5.00	100.17	11.4714
11.50 %	2011	0.50	100.09	11.4844
11.50 %	2011	0.50	100.20	11.4666
11.50 %	2011	5.00	100.17	11.4714
11.50 %	2011	5.00	100.165	11.4722
11.50 %	2011	10.00	100.17	11.4714
11.50 %	2011	5.00	100.16	11.4730
11.50 %	2011	5.00	100.15	11.4747
11.50 %	2011	5.00	100.155	11.4739
11.50 %	2011	5.00	100.165	11.4722

11.50 %	2011	5.00	100.17	11.4714
11.50 %	2011	5.00	100.16	11.4730
11.50 %	2011	5.00	100.165	11.4722
11.50 %	2011	5.00	100.17	11.4714
11.50 %	2011	5.00	100.15	11.4747
11.50 %	2011	5.00	100.12	11.4795
11.03 %	2012	5.00	96.83	11.5269
11.03 %	2012	2.00	96.80	11.5318
9.00 %	2013	0.163	80.10	12.1348
12.40 %	2013	10.00	105.25	11.5942
10.00 %	2014	0.072	85.10	12.2885
12.60 %	2018	0.30	107.70	11.5721
Contract Date : December 02, 2000				
11.15 %	2002	10.00	101.391	10.2376
12.50 %	2004	5.00	105.67	10.4164
12.50 %	2004	5.00	105.68	10.4129
12.50 %	2004	5.00	105.67	10.4164
12.50 %	2004	5.00	105.67	10.4164
11.19 %	2005	5.00	102.17	10.5821
11.19 %	2005	5.00	102.20	10.5740
11.19 %	2005	10.00	102.20	10.5740
6.50 %	2005	0.15658	79.10	12.3698
11.75 %	2006	5.00	103.84	10.7824
11.00 %	2006	5.00	101.00	10.7520
11.00 %	2006	5.00	100.98	10.7568
11.00 %	2006	5.00	100.985	10.7556
11.00 %	2006	5.00	100.99	10.7544
11.00 %	2006	5.00	101.00	10.7520
11.00 %	2006	5.00	101.005	10.7508
11.90 %	2007	10.00	104.41	10.9326
11.90 %	2007	5.00	104.41	10.9326
12.00 %	2008	10.00	104.40	11.1092
11.40 %	2008	5.00	101.54	11.0911
11.40 %	2008	5.00	101.585	11.0824
11.40 %	2008	5.00	101.57	11.0853
11.40 %	2008	5.00	101.58	11.0833
11.40 %	2008	5.00	101.58	11.0833
11.40 %	2008	5.00	101.585	11.0824
11.40 %	2008	5.00	101.57	11.0853
11.40 %	2008	5.00	101.57	11.0853
11.40 %	2008	5.00	101.57	11.0853
11.40 %	2008	5.00	101.56	11.0872
11.40 %	2008	5.00	101.56	11.0872
11.40 %	2008	10.00	101.585	11.0824
11.40 %	2008	5.00	101.56	11.0872
11.40 %	2008	5.00	101.58	11.0833
11.40 %	2008	5.00	101.58	11.0833
11.40 %	2008	5.00	101.58	11.0833
11.40 %	2008	5.00	101.58	11.0833
11.40 %	2008	5.00	101.60	11.0795
11.40 %	2008	5.00	101.60	11.0795
11.40 %	2008	5.00	101.58	11.0833
11.40 %	2008	5.00	101.585	11.0824
11.40 %	2008	5.00	101.49	11.1007
11.99 %	2009	5.00	104.15	11.2053
11.99 %	2009	5.00	104.13	11.2089
11.99 %	2009	5.00	104.13	11.2089
11.99 %	2009	5.00	104.15	11.2053

11.99 %	2009	5.00	104.145	11.2062
11.99 %	2009	5.00	104.12	11.2107
11.30 %	2010	5.00	99.80	11.3288
12.32 %	2011	5.00	105.20	11.4352
11.50 %	2011	10.025	100.185	11.4689
11.50 %	2011	10.00	100.16	11.4729
11.50 %	2011	5.00	100.14	11.4762
11.50 %	2011	10.00	100.15	11.4745
11.50 %	2011	5.00	100.16	11.4729
11.50 %	2011	5.00	100.14	11.4762
11.03 %	2012	5.00	96.80	11.5319
Total		858.82633		

B. State Government Securities

Contract Date : December 01, 2000				
11.80% A.P.SDL	2010	2.00	101.53	11.5270
11.80% A.P.SDL	2010	3.00	101.53	11.5270
12.00% TAMIL NADU SDL	2010	0.1155	102.00	11.6461
Total		5.1155		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : December 02, 2000				
04/12/2000		3.20	99.9562	7.9751
Total		3.20		
(ii) 91 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : December 01, 2000				
26/02/2001		2.00	97.8558	9.1677
Contract Date : December 02, 2000				
11/12/2000		5.00	99.8019	8.0279
12/02/2001		1.00	98.3987	8.2272
26/02/2001		4.00	97.9122	9.0252
Total		12.00		
(iii) 182 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : December 01, 2000				
04/01/2001		5.00	99.2151	8.4695
12/04/2001		5.00	96.6358	9.6000
Contract Date : December 02, 2000				
10/05/2001		17.50	95.8737	9.8529
Total		27.50		
(iv) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : December 01, 2000				
27/12/2000		3.50	99.3873	8.6307
23/08/2001		10.00	93.1921	10.0344
23/08/2001		15.00	93.1921	10.0344
06/09/2001		10.00	92.8438	10.0560
04/10/2001		10.00	92.1580	10.0892
18/10/2001		5.00	91.8285	10.0907
Contract Date : December 02, 2000				
14/12/2000		7.00	99.7295	8.2274
04/10/2001		5.00	92.1580	10.1222
29/11/2001		1.00	90.8296	10.1520
Total		66.50		

Nomenclature	Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 Nominal	Repo Rate (%pa)	Repo Period (Days)
(1)	(2)	(3)	(4)	(5)

II. REPO Transactions *

(Other than with RBI)

A. Government of India Dated Securities

12.69 % 2002	10.00	103.00	8.75	15
11.83 % 2014	1.00	101.00	8.50	15
12.30 % 2016	30.00	105.00	9.50	15
12.60 % 2018(ON TAP)	5.00	106.90	10.00	15
12.60 % 2018(ON TAP)	5.00	106.90	10.00	15
12.60 % 2018(ON TAP)	5.00	106.90	10.00	15
12.29 % 2010	25.00	105.25	8.35	2
12.29 % 2010	25.00	105.25	8.35	2
12.29 % 2010	25.00	105.25	8.35	2
12.29 % 2010	25.00	105.25	8.35	2
12.25 % 2010	25.00	105.00	8.35	2
12.25 % 2010	25.00	105.00	8.35	2
12.25 % 2010	25.00	105.00	8.35	2
12.25 % 2010	25.00	105.00	8.35	2
12.25 % 2010	25.00	105.00	8.35	2
11.03 % 2012	25.00	96.73	8.35	2
11.03 % 2012	25.00	96.73	8.35	2
11.03 % 2012	25.00	96.73	8.35	2
11.03 % 2012	25.00	96.73	8.35	2
Total	381.00			

B. State Government Securities

NIL

C. 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)

03/05/2001	23.00	96.0597	7.95	2
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Total	23.00			
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* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 02 December 2000

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