

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 04 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			
Contract Date : December 01, 2000			
11.50 % 2011	5.00	100.13	11.4779
Contract Date : December 02, 2000			
13.75 % 2001	1.00	101.67	10.0893
12.08 % 2001	1.00	101.25	9.7484
11.55 % 2001	10.00	100.74	10.1752
11.15 % 2002	6.00	101.39	10.2388
12.50 % 2004	5.00	105.675	10.4147
12.50 % 2004	10.00	105.67	10.4164
12.50 % 2004	5.00	105.67	10.4164
14.00 % 2005	1.00	111.60	10.6933
14.00 % 2005	0.03	111.75	10.6535
11.19 % 2005	1.00	102.00	10.6284
11.19 % 2005	5.00	102.195	10.5753
11.19 % 2005	5.00	102.20	10.5740
11.19 % 2005	5.00	102.20	10.5740
11.19 % 2005	5.00	102.18	10.5794
11.68 % 2006	5.00	103.60	10.7701
11.68 % 2006	5.00	103.595	10.7713
11.00 % 2006	5.00	101.01	10.7496
11.00 % 2006	5.00	101.01	10.7496
11.90 % 2007	5.00	104.42	10.9305
11.90 % 2007	10.00	104.42	10.9305
11.90 % 2007	5.00	104.43	10.9284
11.90 % 2007	5.00	104.41	10.9326
11.90 % 2007	5.00	104.41	10.9326
11.90 % 2007	10.00	104.42	10.9305
11.90 % 2007	5.00	104.44	10.9262
11.90 % 2007	5.00	104.44	10.9262
11.40 % 2008	10.00	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	101.58	11.0833
11.40 % 2008	5.00	101.57	11.0853
11.40 % 2008	5.00	101.58	11.0833
11.40 % 2008	0.50	101.67	11.0659
11.40 % 2008	10.00	101.58	11.0833
11.40 % 2008	5.00	101.58	11.0833
12.25 % 2008	10.00	105.25	11.2117
11.99 % 2009	5.00	104.13	11.2089

11.99 %	2009	5.00	104.15	11.2053
12.29 %	2010	5.00	105.25	11.3469
11.30 %	2010	0.17	99.95	11.3029
11.30 %	2010	10.00	99.82	11.3253
11.30 %	2010	5.00	99.82	11.3253
11.50 %	2011	5.00	100.125	11.4786
11.50 %	2011	5.00	100.165	11.4721
11.50 %	2011	5.00	100.15	11.4745
11.50 %	2011	5.00	100.16	11.4729
11.50 %	2011	20.00	100.165	11.4721
11.03 %	2012	0.175	97.05	11.4915
11.03 %	2012	1.00	96.90	11.5157
11.03 %	2012	5.00	96.82	11.5287
11.43 %	2015	6.00	98.87	11.5866
Contract Date : December 04, 2000				
11.55 %	2001	5.00	100.76	10.1283
11.55 %	2001	5.00	100.76	10.1283
10.85 %	2001	3.00	100.43	10.1067
11.15 %	2002	5.00	101.40	10.2298
11.10 %	2003	20.00	101.58	10.3086
11.10 %	2003	5.00	101.585	10.3062
11.10 %	2003	10.00	101.59	10.3038
11.10 %	2003	10.00	101.59	10.3038
11.10 %	2003	10.00	101.58	10.3086
12.50 %	2004	0.60	105.65	10.4205
12.50 %	2004	25.00	105.67	10.4134
12.50 %	2004	5.00	105.675	10.4117
12.50 %	2004	5.00	105.67	10.4134
12.50 %	2004	10.00	105.67	10.4134
12.50 %	2004	25.00	105.67	10.4134
12.59 %	2004	10.00	105.87	10.5553
11.75 %	2004	5.00	103.45	10.5533
9.90 %	2005	5.00	97.65	10.5772
9.90 %	2005	10.00	97.65	10.5772
9.90 %	2005	5.00	97.62	10.5860
9.90 %	2005	5.00	97.63	10.5831
11.19 %	2005	5.00	102.22	10.5681
11.19 %	2005	15.00	102.21	10.5708
11.19 %	2005	10.00	102.21	10.5708
11.19 %	2005	5.00	102.205	10.5721
11.19 %	2005	5.00	102.21	10.5708
11.19 %	2005	5.00	102.21	10.5708
11.68 %	2006	5.00	103.625	10.7631
11.75 %	2006	5.00	103.85	10.7791
11.75 %	2006	5.00	103.86	10.7766
11.00 %	2006	5.00	101.00	10.7520
11.00 %	2006	5.00	101.01	10.7496
11.00 %	2006	5.00	101.01	10.7496
11.00 %	2006	5.00	101.01	10.7496
11.00 %	2006	5.00	101.02	10.7472
11.00 %	2006	5.00	101.00	10.7520
11.90 %	2007	5.00	104.445	10.9243
11.90 %	2007	5.00	104.46	10.9211
11.90 %	2007	5.00	104.44	10.9253
11.90 %	2007	10.00	104.45	10.9232
11.90 %	2007	5.00	104.45	10.9232
11.90 %	2007	5.00	104.445	10.9243

11.90 %	2007	5.00	104.45	10.9232
11.90 %	2007	10.00	104.45	10.9232
11.90 %	2007	5.00	104.44	10.9253
11.90 %	2007	5.00	104.45	10.9232
11.40 %	2008	0.904	101.55	11.0890
11.40 %	2008	5.00	101.59	11.0813
11.40 %	2008	5.00	101.59	11.0813
11.40 %	2008	5.00	101.59	11.0813
11.40 %	2008	5.00	101.585	11.0822
11.40 %	2008	10.00	101.595	11.0803
11.40 %	2008	5.00	101.585	11.0822
11.40 %	2008	5.00	101.60	11.0793
11.40 %	2008	5.00	101.595	11.0803
11.40 %	2008	5.00	101.60	11.0793
11.40 %	2008	5.00	101.595	11.0803
11.40 %	2008	5.00	101.595	11.0803
11.40 %	2008	5.00	101.595	11.0803
11.40 %	2008	5.00	101.60	11.0793
11.40 %	2008	5.00	101.60	11.0793
11.40 %	2008	5.00	101.59	11.0813
11.40 %	2008	5.00	101.59	11.0813
11.40 %	2008	5.00	101.60	11.0793
11.40 %	2008	5.00	101.60	11.0793
11.40 %	2008	5.00	101.60	11.0793
11.40 %	2008	5.00	101.59	11.0813
11.40 %	2008	5.00	101.59	11.0813
11.40 %	2008	5.00	101.595	11.0803
12.25 %	2008	10.00	105.30	11.2018
11.99 %	2009	5.00	104.14	11.2066
11.99 %	2009	5.00	104.15	11.2048
11.99 %	2009	10.00	104.14	11.2066
11.99 %	2009	5.00	104.14	11.2066
11.99 %	2009	5.00	104.14	11.2066
11.99 %	2009	10.00	104.15	11.2048
11.99 %	2009	10.00	104.15	11.2048
11.50 %	2010	10.00	100.75	11.3680
11.30 %	2010	5.00	99.82	11.3255
11.30 %	2010	5.00	99.80	11.3289
11.30 %	2010	5.00	99.78	11.3324
11.30 %	2010	1.00	99.75	11.3376
11.30 %	2010	5.00	99.80	11.3289
12.32 %	2011	5.00	105.23	11.4302
11.50 %	2011	5.00	100.17	11.4710
11.50 %	2011	5.00	100.18	11.4694
11.50 %	2011	5.00	100.17	11.4710
11.50 %	2011	10.00	100.175	11.4702
11.50 %	2011	10.00	100.18	11.4694
11.50 %	2011	10.00	100.175	11.4702
11.50 %	2011	10.00	100.18	11.4694
11.50 %	2011	5.00	100.17	11.4710
11.50 %	2011	5.00	100.175	11.4702
11.50 %	2011	5.00	100.18	11.4694
11.50 %	2011	5.00	100.18	11.4694
11.50 %	2011	5.00	100.18	11.4694
11.50 %	2011	5.00	100.18	11.4694
11.50 %	2011	10.00	100.17	11.4710
11.50 %	2011	5.00	100.18	11.4694

11.50 %	2011	5.00	100.175	11.4702
11.50 %	2011	5.00	100.175	11.4702
11.50 %	2011	10.025	100.19	11.4678
11.03 %	2012	5.00	96.76	11.5386
11.03 %	2012	20.00	96.875	11.5200
11.03 %	2012	5.00	96.875	11.5200
11.03 %	2012	0.69	97.33	11.4466
11.03 %	2012	5.00	96.84	11.5257
11.03 %	2012	5.00	96.83	11.5273
11.03 %	2012	5.00	96.85	11.5241
11.43 %	2015	1.00	98.88	11.5852
Total		995.094		

B. State Government Securities

Contract Date : December 04, 2000

12.25% KARNATAKA SDL 2009	9.00	104.21	11.4496
12.25% MADHYA PRADESH SDL 2009	8.00	104.21	11.4496
12.25% HARYANA SDL 2009	5.00	104.21	11.4496
Total	22.00		

C. Treasury Bills

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

NIL

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

Contract Date : December 04, 2000

11/12/2000	3.00	99.8468	7.9786
11/12/2000	0.57	99.8468	7.9786
25/12/2000	2.50	99.5646	7.5799
02/01/2001	5.00	99.2978	8.8761
26/02/2001	4.00	97.9511	9.0643

Total 15.07

(iii) 182 Day Bills (Maturity-wise)
(DD/MM/YYYY)

Contract Date : December 02, 2000

29/03/2001	0.1029	97.1622	9.0866
27/04/2001	0.16	96.3508	9.4426

Contract Date : December 04, 2000

07/12/2000	5.00	99.9331	8.1226
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Total 5.2629

(iv) 364 Day Bills (Maturity-wise)
(DD/MM/YYYY)

Contract Date : December 02, 2000

14/12/2000	7.00	99.7799	6.6911
15/06/2001	10.00	94.9779	9.8703
23/08/2001	10.00	93.2402	9.9960
29/11/2001	10.00	90.9000	10.0663
29/11/2001	10.00	90.9000	10.0663

Contract Date : December 04, 2000

14/12/2000	2.00	99.7750	8.2085
19/04/2001	0.05	96.7554	8.9753
15/06/2001	5.00	95.0256	9.8729
28/06/2001	10.00	94.6830	9.9227
28/06/2001	20.00	94.7083	9.8728
09/08/2001	25.00	93.5485	10.1222
23/08/2001	10.00	93.2714	10.0225

06/09/2001	25.00	92.8720	10.1222
04/10/2001	5.00	92.2974	9.9925
01/11/2001	10.00	91.5480	10.1222
01/11/2001	15.00	91.5327	10.1422
29/11/2001	0.15	90.9408	10.0723
29/11/2001	20.00	90.9000	10.1222
29/11/2001	10.00	90.9000	10.1222
29/11/2001	2.045	90.9000	10.1222
Total	206.245		

II. REPO Transactions *
(Other than with RBI)

Nomenclature (1)	Amount (Face Value) (in Rs.Crore) (2)	Price * Per Rs.100 Nominal (3)	Repo Rate (%pa) (4)	Repo Period (Days) (5)
A. Government of India Dated Securities				
12.50 % 2004	25.00	105.67	8.75	14
12.50 % 2004	5.00	105.70	8.50	2
12.50 % 2004	5.00	105.70	8.50	2
12.50 % 2004	5.00	105.70	8.50	2
11.98 % 2004	25.00	104.55	8.75	14
11.98 % 2004	5.00	104.60	8.50	2
11.30 % 2010	6.00	99.75	8.25	2
12.32 % 2011	25.00	105.25	8.15	1
12.32 % 2011	25.00	105.25	8.15	1
12.32 % 2011	25.00	105.25	8.15	1
12.32 % 2011	25.00	105.25	8.15	1
11.83 % 2014	25.00	101.45	8.15	1
11.83 % 2014	25.00	101.45	8.15	1
11.83 % 2014	25.00	101.45	8.15	1
11.83 % 2014	25.00	101.45	8.15	1
11.83 % 2014	25.00	101.45	8.15	1
Total	301.00			
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)		NIL		
05/04/2001	27.00	96.8283	8.10	1
19/04/2001	27.00	96.4771	8.10	1
Total	54.00			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation
Date : 04 December 2000

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