

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 05 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			
13.75 % 2001	0.27	101.72	10.0047
Contract Date : December 02, 2000			
11.19 % 2005	1.00	102.10	10.6011
11.30 % 2010	5.00	99.81	11.3271
Contract Date : December 04, 2000			
11.00 % 2002	5.00	100.975	10.2411
5.75 % 2002	0.06765	91.00	12.0413
11.15 % 2002	5.00	101.41	10.2235
5.75 % 2003	0.1182	87.00	12.0559
6.50 % 2003	0.06465	87.00	12.4069
12.50 % 2004	5.00	105.69	10.4064
11.50 % 2004	5.00	102.96	10.4451
11.50 % 2004	3.475	102.90	10.4660
11.75 % 2004	5.00	103.50	10.5364
6.50 % 2004	0.007	84.00	12.1908
11.95 % 2004	5.00	104.19	10.5239
11.95 % 2004	5.00	104.19	10.5239
11.95 % 2004	5.00	104.17	10.5305
11.95 % 2004	5.00	104.16	10.5338
11.95 % 2004	5.00	104.16	10.5338
11.98 % 2004	5.00	104.55	10.4729
11.25 % 2005	3.00	102.12	10.6454
11.19 % 2005	10.00	102.225	10.5667
6.50 % 2005	0.0525	79.10	12.3755
11.68 % 2006	5.00	103.64	10.7594
11.75 % 2006	10.00	103.88	10.7717
11.50 % 2006	5.00	102.86	10.7872
6.75 % 2006	0.022	78.10	12.3958
11.00 % 2006	5.00	101.04	10.7424
11.00 % 2006	10.00	101.025	10.7460
13.05 % 2007	0.04	109.50	10.9367
11.90 % 2007	5.00	104.45	10.9232
11.90 % 2007	5.00	104.45	10.9232
11.90 % 2007	5.00	104.45	10.9232
11.90 % 2007	5.00	104.45	10.9232
6.75 % 2007	0.062	74.10	12.4096
11.50 % 2008	5.00	102.02	11.0934
11.50 % 2008	5.00	102.02	11.0934
10.80 % 2008	0.66	98.35	11.1207

11.40 %	2008	5.00	101.60	11.0793
11.40 %	2008	10.00	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	101.60	11.0793
12.25 %	2008	5.00	105.33	11.1961
11.99 %	2009	5.00	104.13	11.2085
11.99 %	2009	5.00	104.135	11.2075
11.99 %	2009	5.00	104.14	11.2066
7.00 %	2009	0.01	71.70	12.5100
11.30 %	2010	5.00	99.83	11.3237
11.30 %	2010	0.25	99.90	11.3116
11.50 %	2011	10.00	100.19	11.4678
11.50 %	2011	5.00	100.187	11.4682
11.50 %	2011	0.537	100.23	11.4613
11.50 %	2011	0.419	100.20	11.4662
11.50 %	2011	5.00	100.195	11.4670
11.50 %	2011	5.00	100.195	11.4670
11.03 %	2012	1.00	97.05	11.4917
11.03 %	2012	5.00	96.895	11.5168
11.03 %	2012	5.00	96.895	11.5168
11.03 %	2012	5.00	96.87	11.5208
11.03 %	2012	0.60	96.95	11.5079
11.03 %	2012	0.05	96.95	11.5079
11.03 %	2012	0.07	96.85	11.5241
11.03 %	2012	3.10	96.90	11.5160
11.83 %	2014	0.50	101.65	11.5860
11.83 %	2014	1.00	101.75	11.5716
11.43 %	2015	0.50	98.93	11.5780
11.43 %	2015	1.50	98.90	11.5823
11.43 %	2015	6.00	99.095	11.5542
11.43 %	2015	0.10	99.00	11.5679
12.60 %	2018	10.00	107.00	11.6599
Contract Date : December 05, 2000				
13.75 %	2001	0.60	101.68	10.0001
11.55 %	2001	10.00	100.755	10.1318
11.55 %	2001	13.00	100.76	10.1227
11.75 %	2001	5.00	101.08	10.1093
13.40 %	2002	20.00	104.20	10.3553
11.15 %	2002	5.00	101.42	10.2158
11.15 %	2002	10.00	101.41	10.2222
11.15 %	2002	5.00	101.42	10.2158
11.15 %	2002	5.00	101.41	10.2222
11.15 %	2002	5.00	101.44	10.2031
11.15 %	2002	5.00	101.41	10.2222
11.15 %	2002	5.00	101.43	10.2095
11.15 %	2002	5.00	101.43	10.2095
11.15 %	2002	5.00	101.43	10.2095
11.15 %	2002	10.00	101.43	10.2095
11.15 %	2002	10.00	101.42	10.2158
11.10 %	2003	5.00	101.60	10.2979
11.10 %	2003	10.00	101.60	10.2979
11.10 %	2003	5.00	101.62	10.2882
11.10 %	2003	5.00	101.62	10.2882
11.10 %	2003	10.00	101.62	10.2882
11.10 %	2003	5.00	101.60	10.2979
11.10 %	2003	5.00	101.63	10.2833

12.50 %	2004	5.00	105.72	10.3943
12.50 %	2004	5.00	105.75	10.3837
12.50 %	2004	5.00	105.70	10.4014
12.50 %	2004	5.00	105.75	10.3837
12.50 %	2004	5.00	105.755	10.3820
12.50 %	2004	5.00	105.745	10.3855
12.50 %	2004	5.00	105.755	10.3820
12.50 %	2004	5.00	105.73	10.3908
12.50 %	2004	5.00	105.75	10.3837
12.50 %	2004	5.00	105.75	10.3837
12.50 %	2004	10.00	105.745	10.3855
12.50 %	2004	5.00	105.70	10.4014
12.50 %	2004	5.00	105.70	10.4014
12.50 %	2004	5.00	105.74	10.3873
12.50 %	2004	5.00	105.75	10.3837
12.50 %	2004	5.00	105.75	10.3837
12.59 %	2004	5.00	105.95	10.5276
11.75 %	2004	5.00	103.60	10.5021
11.75 %	2004	5.00	103.61	10.4987
11.75 %	2004	5.00	103.62	10.4953
11.75 %	2004	5.00	103.625	10.4936
11.98 %	2004	5.00	104.60	10.4560
11.98 %	2004	5.00	104.60	10.4560
11.98 %	2004	5.00	104.63	10.4464
11.98 %	2004	10.00	104.63	10.4464
11.19 %	2005	5.00	102.285	10.5502
11.19 %	2005	10.00	102.24	10.5624
11.19 %	2005	5.00	102.24	10.5624
11.19 %	2005	5.00	102.265	10.5556
11.19 %	2005	5.00	102.28	10.5515
11.19 %	2005	5.00	102.27	10.5542
11.19 %	2005	5.00	102.25	10.5597
11.19 %	2005	5.00	102.25	10.5597
11.19 %	2005	5.00	102.27	10.5542
11.19 %	2005	10.00	102.27	10.5542
11.19 %	2005	5.00	102.25	10.5597
11.19 %	2005	5.00	102.25	10.5597
11.19 %	2005	10.00	102.28	10.5515
11.68 %	2006	5.00	103.665	10.7529
11.68 %	2006	5.00	103.65	10.7566
11.68 %	2006	5.00	103.72	10.7394
11.68 %	2006	5.00	103.70	10.7443
11.75 %	2006	5.00	103.95	10.7542
11.75 %	2006	5.00	103.95	10.7542
11.75 %	2006	5.00	103.91	10.7639
11.75 %	2006	5.00	103.93	10.7591
11.50 %	2006	5.00	102.98	10.7576
11.50 %	2006	5.00	103.05	10.7406
11.50 %	2006	5.00	102.94	10.7674
11.00 %	2006	5.00	101.09	10.7304
11.00 %	2006	5.00	101.08	10.7328
11.00 %	2006	5.00	101.09	10.7304
11.00 %	2006	5.00	101.09	10.7304
11.00 %	2006	5.00	101.13	10.7209
11.00 %	2006	5.00	101.12	10.7233
11.00 %	2006	5.00	101.095	10.7292
11.00 %	2006	5.00	101.06	10.7376

13.65 %	2007	5.00	111.10	11.1178
13.05 %	2007	5.00	108.70	11.1038
13.05 %	2007	4.80	108.68	11.1080
11.90 %	2007	5.00	104.50	10.9121
11.90 %	2007	5.00	104.50	10.9121
11.90 %	2007	5.00	104.555	10.9004
11.90 %	2007	5.00	104.56	10.8993
11.90 %	2007	5.00	104.495	10.9131
11.90 %	2007	5.00	104.495	10.9131
11.90 %	2007	5.00	104.49	10.9142
11.90 %	2007	5.00	104.49	10.9142
11.90 %	2007	5.00	104.49	10.9142
11.90 %	2007	5.00	104.53	10.9057
11.90 %	2007	5.00	104.48	10.9163
11.90 %	2007	5.00	104.49	10.9142
11.90 %	2007	5.00	104.49	10.9142
11.90 %	2007	5.00	104.50	10.9121
11.90 %	2007	5.00	104.49	10.9142
11.90 %	2007	5.00	104.51	10.9099
11.90 %	2007	10.00	104.51	10.9099
12.00 %	2008	5.00	104.445	11.0994
12.00 %	2008	5.00	104.42	11.1043
12.10 %	2008	5.00	104.73	11.1535
12.10 %	2008	8.00	104.75	11.1497
12.10 %	2008	5.00	104.75	11.1497
11.40 %	2008	5.00	101.64	11.0715
11.40 %	2008	5.00	101.64	11.0715
11.40 %	2008	5.00	101.64	11.0715
11.40 %	2008	5.00	101.635	11.0725
11.40 %	2008	5.00	101.64	11.0715
11.40 %	2008	10.00	101.635	11.0725
11.40 %	2008	5.00	101.635	11.0725
11.40 %	2008	5.00	101.65	11.0696
11.40 %	2008	5.00	101.63	11.0734
11.40 %	2008	5.00	101.64	11.0715
11.40 %	2008	5.00	101.675	11.0647
11.40 %	2008	5.00	101.635	11.0725
11.40 %	2008	5.00	101.65	11.0696
11.40 %	2008	5.00	101.65	11.0696
11.40 %	2008	5.00	101.65	11.0696
11.40 %	2008	5.00	101.65	11.0696
11.40 %	2008	5.00	101.635	11.0725
11.40 %	2008	5.00	101.65	11.0696
11.40 %	2008	5.00	101.635	11.0725
11.40 %	2008	5.00	101.63	11.0734
11.40 %	2008	5.00	101.635	11.0725
11.40 %	2008	5.00	101.62	11.0754
11.40 %	2008	5.00	101.63	11.0734
11.40 %	2008	5.00	101.65	11.0696
11.40 %	2008	5.00	101.67	11.0657
11.40 %	2008	5.00	101.63	11.0734
11.40 %	2008	5.00	101.65	11.0696
11.40 %	2008	5.00	101.62	11.0754
11.40 %	2008	5.00	101.66	11.0676
11.40 %	2008	5.00	101.635	11.0725
11.40 %	2008	5.00	101.63	11.0734
11.40 %	2008	5.00	101.64	11.0715

11.40 %	2008	5.00	101.635	11.0725
11.40 %	2008	5.00	101.63	11.0734
11.40 %	2008	5.00	101.64	11.0715
11.40 %	2008	5.00	101.64	11.0715
11.40 %	2008	5.00	101.64	11.0715
11.40 %	2008	5.00	101.64	11.0715
11.40 %	2008	5.00	101.63	11.0734
11.40 %	2008	10.00	101.64	11.0715
11.40 %	2008	5.00	101.64	11.0715
11.40 %	2008	5.00	101.645	11.0705
11.40 %	2008	20.00	101.66	11.0676
11.99 %	2009	5.00	104.22	11.1918
11.99 %	2009	5.00	104.175	11.2000
11.99 %	2009	5.00	104.175	11.2000
11.99 %	2009	5.00	104.17	11.2010
11.99 %	2009	5.00	104.13	11.2082
11.99 %	2009	5.00	104.175	11.2000
11.99 %	2009	5.00	104.19	11.1973
11.99 %	2009	5.00	104.20	11.1955
11.99 %	2009	5.00	104.20	11.1955
11.99 %	2009	5.00	104.20	11.1955
11.99 %	2009	5.00	104.16	11.2028
11.99 %	2009	5.00	104.18	11.1991
11.99 %	2009	5.00	104.18	11.1991
11.99 %	2009	5.00	104.165	11.2019
11.99 %	2009	5.00	104.19	11.1973
11.99 %	2009	5.00	104.165	11.2019
11.50 %	2010	5.00	100.86	11.3490
11.30 %	2010	5.00	99.85	11.3203
11.30 %	2010	5.00	99.85	11.3203
11.30 %	2010	5.00	99.85	11.3203
11.50 %	2011	5.00	100.235	11.4603
11.50 %	2011	5.00	100.235	11.4603
11.50 %	2011	5.00	100.235	11.4603
11.50 %	2011	10.00	100.23	11.4612
11.50 %	2011	10.00	100.235	11.4603
11.50 %	2011	5.00	100.23	11.4612
11.50 %	2011	5.00	100.24	11.4595
11.50 %	2011	10.00	100.245	11.4587
11.50 %	2011	5.00	100.23	11.4612
11.50 %	2011	10.00	100.235	11.4603
11.50 %	2011	5.00	100.23	11.4612
11.50 %	2011	5.00	100.235	11.4603
11.50 %	2011	5.00	100.23	11.4612
11.50 %	2011	10.00	100.21	11.4644
11.50 %	2011	5.00	100.23	11.4612
11.50 %	2011	5.00	100.22	11.4628
11.50 %	2011	5.00	100.21	11.4644
11.50 %	2011	5.00	100.235	11.4603
11.50 %	2011	5.00	100.23	11.4612
11.50 %	2011	5.00	100.23	11.4612
11.50 %	2011	5.00	100.23	11.4612
11.03 %	2012	5.00	96.915	11.5137
11.03 %	2012	10.00	96.925	11.5121
11.03 %	2012	10.00	96.91	11.5145
11.03 %	2012	5.00	96.90	11.5161
11.03 %	2012	5.00	96.92	11.5129

11.03 %	2012	5.00	96.92	11.5129
11.03 %	2012	0.25	97.36	11.4419
11.03 %	2012	5.00	96.91	11.5145
11.03 %	2012	5.00	96.93	11.5112
11.03 %	2012	20.00	96.90	11.5161
11.03 %	2012	5.00	96.86	11.5226
12.40 %	2013	20.00	105.43	11.5676
11.43 %	2015	0.09	99.15	11.5464
12.60 %	2018	6.89	107.06	11.6522
Total		1448.105		

B. State Government Securities

Contract Date : December 04, 2000				
14.00%	GUJARAT S.D.L. 2005	0.50	109.00	11.3712
Contract Date : December 05, 2000				
12.25%	MAHARASHTRA SDL 2009	0.0525	104.45	11.4054
12.00%	MADHYA PRADESH SDL 2010	0.30	100.00	11.9927
Total		0.8525		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : December 04, 2000				
18/12/2000		0.44	99.6982	7.8706
18/12/2000		1.00	99.7194	7.3161
Total		1.44		

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : December 04, 2000				
25/12/2000		9.5525	99.5850	7.2233
15/01/2001		17.1425	99.0157	8.6154
29/01/2001		5.00	98.6268	9.0501
Contract Date : December 05, 2000				
11/12/2000		2.50	99.8687	7.9760
05/02/2001		2.00	98.4943	8.9751
26/02/2001		2.00	97.9836	9.0250
Total		38.195		

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : December 04, 2000				
07/12/2000		5.00	99.9343	7.9768
Contract Date : December 05, 2000				
18/01/2001		14.00	98.9680	8.6265
12/04/2001		5.00	96.7431	9.5736
Total		24.00		

(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : December 04, 2000				
08/02/2001		10.00	98.3708	9.1341
04/10/2001		5.00	92.2395	10.0740
18/10/2001		5.00	91.9099	10.0755
Contract Date : December 05, 2000				
05/04/2001		10.00	96.9157	9.5737
09/08/2001		25.00	93.5728	10.1222
23/08/2001		5.00	93.2954	10.0224
23/08/2001		5.00	93.2954	10.0224
23/08/2001		10.00	93.2954	10.0224

06/09/2001	25.00	92.8960	10.1222
18/10/2001	5.00	91.9026	10.1172
01/11/2001	15.00	91.5561	10.1421
01/11/2001	10.00	91.5789	10.1122
01/11/2001	10.00	91.5865	10.1023
29/11/2001	20.00	90.9393	10.1022
29/11/2001	15.00	90.9311	10.1123
29/11/2001	10.00	90.9311	10.1123
29/11/2001	0.20	90.9637	10.0723
29/11/2001	10.00	90.9311	10.1123
Total	195.20		

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				
11.75 % 2001	1.00	101.10	8.25	1
12.69 % 2002	10.00	103.05	8.60	8
12.69 % 2002	10.00	103.05	8.60	9
12.29 % 2010	25.00	105.30	8.15	1
12.29 % 2010	25.00	105.30	8.15	1
12.29 % 2010	25.00	105.30	8.15	1
12.29 % 2010	25.00	105.30	8.15	1
12.25 % 2010	25.00	104.90	8.15	1
12.25 % 2010	25.00	104.90	8.15	1
12.25 % 2010	25.00	104.90	8.15	1
12.25 % 2010	25.00	104.90	8.15	1
12.25 % 2010	25.00	104.90	8.15	1
12.25 % 2010	45.00	105.25	8.75	14
11.50 % 2011	0.50	100.15	10.25	11
11.50 % 2015	1.00	99.15	10.25	11
10.70 % 2020	0.50	92.46	10.25	11
10.70 % 2020	7.00	93.00	8.25	1
Total	300.00			
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		
15/06/2001	27.00	95.0263	8.10	1
15/06/2001	27.00	95.0263	8.10	1
Total	54.00			

* Relate to the first leg of Repos
YTM(indicative) will depend upon assumed rate of inflation
Date : 05 December 2000