

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 11 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 08, 2000			
11.98 % 2004	1.00	104.80	10.3895
11.19 % 2005	5.00	102.67	10.4450
12.10 % 2008	0.95	105.00	11.1011
11.40 % 2008	5.00	102.60	10.8866
11.43 % 2015	5.00	99.25	11.5321
Contract Date : December 09, 2000			
10.85 % 2001	50.00	100.48	10.0116
11.15 % 2002	15.00	101.58	10.1085
11.15 % 2002	10.00	101.58	10.1085
11.15 % 2002	10.00	101.58	10.1085
11.10 % 2003	5.00	101.79	10.2014
12.50 % 2004	5.00	106.10	10.2543
9.90 % 2005	5.00	98.07	10.4544
11.19 % 2005	30.00	102.70	10.4366
11.19 % 2005	5.00	102.75	10.4230
11.68 % 2006	5.00	104.20	10.6204
11.00 % 2006	5.00	101.69	10.5874
11.90 % 2007	5.00	105.355	10.7289
11.90 % 2007	5.00	105.34	10.7321
11.90 % 2007	5.00	105.35	10.7300
12.00 % 2008	5.00	105.45	10.9026
11.40 % 2008	5.00	102.74	10.8598
11.40 % 2008	5.00	102.69	10.8693
11.40 % 2008	5.00	102.70	10.8674
11.40 % 2008	5.00	102.70	10.8674
11.40 % 2008	5.00	102.73	10.8617
11.40 % 2008	5.00	102.72	10.8636
11.40 % 2008	5.00	102.74	10.8598
11.40 % 2008	5.00	102.73	10.8617
11.40 % 2008	0.60	102.80	10.8484
11.40 % 2008	5.00	102.53	10.8999
11.40 % 2008	5.00	102.72	10.8636
11.40 % 2008	5.00	102.35	10.9344
11.40 % 2008	5.00	102.70	10.8674
11.99 % 2009	5.00	105.28	10.9990
11.99 % 2009	5.00	105.28	10.9990
11.99 % 2009	10.00	105.32	10.9918
11.50 % 2010	5.00	102.20	11.1190
11.50 % 2010	10.00	102.20	11.1190
11.30 % 2010	1.00	101.20	11.0890

11.30 %	2010	5.00	101.15	11.0975
11.30 %	2010	5.00	101.20	11.0890
11.30 %	2010	5.00	101.18	11.0924
11.30 %	2010	5.00	101.18	11.0924
11.30 %	2010	5.00	101.20	11.0890
11.30 %	2010	5.00	101.19	11.0907
11.30 %	2010	5.00	101.15	11.0975
11.30 %	2010	5.00	101.15	11.0975
11.30 %	2010	1.00	100.90	11.1401
11.30 %	2010	5.00	101.17	11.0941
11.30 %	2010	5.00	101.18	11.0924
11.50 %	2011	0.20	101.00	11.3364
11.50 %	2011	5.00	101.785	11.2111
11.50 %	2011	5.00	101.68	11.2278
11.50 %	2011	5.00	101.74	11.2183
11.50 %	2011	5.00	101.67	11.2294
11.50 %	2011	0.50	101.60	11.2405
11.50 %	2011	10.00	101.74	11.2183
11.50 %	2011	10.00	101.70	11.2246
11.50 %	2011	5.00	101.68	11.2278
11.50 %	2011	5.00	101.74	11.2183
11.50 %	2011	5.00	101.745	11.2175
11.03 %	2012	8.50	97.80	11.3719
11.03 %	2012	2.00	97.98	11.3432
11.03 %	2012	5.00	98.19	11.3098
11.03 %	2012	5.00	98.185	11.3106
11.03 %	2012	5.00	98.20	11.3082
11.03 %	2012	5.00	98.185	11.3106
11.03 %	2012	10.00	98.15	11.3162
11.03 %	2012	5.00	98.18	11.3114
11.03 %	2012	5.00	98.18	11.3114
11.03 %	2012	5.00	98.15	11.3162
11.03 %	2012	10.00	98.20	11.3082
11.03 %	2012	5.00	98.20	11.3082
11.03 %	2012	5.00	98.17	11.3130
11.03 %	2012	5.00	98.20	11.3082
11.03 %	2012	5.00	98.10	11.3241
11.03 %	2012	5.00	98.13	11.3193
11.03 %	2012	7.00	98.10	11.3241
11.03 %	2012	2.00	97.50	11.4199
11.03 %	2012	5.00	98.17	11.3130
11.03 %	2012	8.00	97.31	11.4505
12.40 %	2013	10.00	106.00	11.4844
11.43 %	2015	1.00	99.25	11.5322
11.43 %	2015	5.00	99.24	11.5336
12.60 %	2018	0.007	104.50	11.9826
Contract Date : December 11, 2000				
10.85 %	2001	10.00	100.45	10.0553
10.85 %	2001	10.00	100.45	10.0553
10.85 %	2001	30.00	100.45	10.0553
10.85 %	2001	20.00	100.45	10.0553
11.75 %	2001	0.25	101.10	10.0438
11.75 %	2001	25.00	101.085	10.0660
11.15 %	2002	5.00	101.52	10.1439
11.15 %	2002	5.00	101.52	10.1439
11.15 %	2002	5.00	101.60	10.0928
11.15 %	2002	5.00	101.52	10.1439

11.10 %	2003	10.00	101.72	10.2335
11.10 %	2003	0.53	101.85	10.1700
11.75 %	2003	15.00	103.34	10.2264
11.83 %	2003	10.00	103.52	10.2431
12.50 %	2004	5.00	106.04	10.2723
12.50 %	2004	10.00	106.00	10.2864
12.50 %	2004	5.00	105.98	10.2935
12.50 %	2004	10.00	105.98	10.2935
12.50 %	2004	10.00	106.00	10.2864
12.59 %	2004	5.00	106.265	10.4162
11.19 %	2005	5.00	102.72	10.4306
11.19 %	2005	5.00	102.70	10.4360
6.50 %	2005	0.0225	82.25	11.3924
11.75 %	2006	5.00	104.31	10.6636
13.05 %	2007	0.07	110.50	10.7239
12.10 %	2008	0.04	106.15	10.8805
11.40 %	2008	5.00	102.71	10.8653
11.40 %	2008	5.00	102.66	10.8749
11.40 %	2008	5.00	102.685	10.8701
11.40 %	2008	5.00	102.68	10.8710
11.40 %	2008	5.00	102.67	10.8730
11.40 %	2008	5.00	102.65	10.8768
11.40 %	2008	5.00	102.705	10.8663
11.40 %	2008	10.00	102.68	10.8710
11.40 %	2008	5.00	102.68	10.8710
11.40 %	2008	0.55	102.80	10.8481
11.40 %	2008	5.00	102.75	10.8577
11.40 %	2008	5.00	102.70	10.8672
12.25 %	2008	0.35	107.00	10.8812
11.99 %	2009	10.00	105.30	10.9949
11.99 %	2009	5.00	105.31	10.9931
11.99 %	2009	5.00	105.32	10.9913
11.99 %	2009	5.00	105.29	10.9967
11.99 %	2009	5.00	105.33	10.9895
11.99 %	2009	5.00	105.35	10.9859
11.99 %	2009	5.00	105.33	10.9895
11.99 %	2009	5.00	105.30	10.9949
11.99 %	2009	5.00	105.28	10.9985
11.99 %	2009	5.00	105.30	10.9949
11.99 %	2009	5.00	105.33	10.9895
11.30 %	2010	5.00	101.24	11.0822
11.30 %	2010	5.00	101.24	11.0822
11.30 %	2010	5.00	101.23	11.0839
11.30 %	2010	5.00	101.35	11.0636
11.30 %	2010	5.00	101.30	11.0721
11.30 %	2010	5.00	101.30	11.0721
11.30 %	2010	5.00	101.19	11.0907
11.30 %	2010	5.00	101.25	11.0805
11.30 %	2010	5.00	101.30	11.0721
11.30 %	2010	5.00	101.28	11.0755
11.30 %	2010	5.00	101.26	11.0789
11.30 %	2010	5.00	101.25	11.0805
11.30 %	2010	1.00	101.12	11.1027
11.30 %	2010	5.00	101.21	11.0873
11.30 %	2010	5.00	101.24	11.0822
11.30 %	2010	5.00	101.24	11.0822
11.30 %	2010	5.00	101.18	11.0925

11.30 %	2010	5.00	101.18	11.0925
11.30 %	2010	5.00	101.18	11.0925
11.30 %	2010	5.00	101.35	11.0636
11.30 %	2010	5.00	101.30	11.0721
11.30 %	2010	5.00	101.20	11.0890
11.30 %	2010	5.00	101.20	11.0890
11.30 %	2010	5.00	101.25	11.0805
11.30 %	2010	10.00	101.25	11.0805
11.30 %	2010	5.00	101.225	11.0848
11.30 %	2010	5.00	101.18	11.0925
12.32 %	2011	7.50	106.65	11.2004
11.50 %	2011	5.00	101.71	11.2228
11.50 %	2011	5.00	101.74	11.2180
11.50 %	2011	5.00	101.75	11.2164
11.50 %	2011	5.00	101.75	11.2164
11.50 %	2011	5.00	101.75	11.2164
11.50 %	2011	5.00	101.75	11.2164
11.50 %	2011	5.00	101.75	11.2164
11.50 %	2011	5.00	101.73	11.2196
11.50 %	2011	5.00	101.71	11.2228
11.50 %	2011	10.00	101.70	11.2243
11.50 %	2011	5.00	101.75	11.2164
11.50 %	2011	5.00	101.73	11.2196
11.50 %	2011	5.00	101.74	11.2180
11.50 %	2011	5.00	101.74	11.2180
11.50 %	2011	5.00	101.74	11.2180
11.50 %	2011	5.00	101.75	11.2164
11.50 %	2011	10.00	101.73	11.2196
11.50 %	2011	5.00	101.73	11.2196
11.50 %	2011	5.00	101.74	11.2180
11.50 %	2011	5.00	101.70	11.2243
11.50 %	2011	10.00	101.72	11.2212
11.50 %	2011	5.00	101.72	11.2212
11.50 %	2011	15.00	101.70	11.2243
11.50 %	2011	5.00	101.73	11.2196
11.50 %	2011	5.00	101.75	11.2164
11.03 %	2012	0.50	98.21	11.3068
11.03 %	2012	1.00	98.15	11.3164
11.03 %	2012	5.00	98.22	11.3053
11.03 %	2012	20.00	98.20	11.3084
11.03 %	2012	5.00	98.18	11.3116
11.03 %	2012	5.00	98.19	11.3100
11.03 %	2012	5.00	98.22	11.3053
11.03 %	2012	5.00	98.22	11.3053
11.03 %	2012	5.00	98.21	11.3068
11.03 %	2012	5.00	98.17	11.3132
11.03 %	2012	5.00	98.22	11.3053
11.03 %	2012	10.00	98.22	11.3053
11.03 %	2012	5.00	98.18	11.3116
11.03 %	2012	5.00	98.18	11.3116
11.03 %	2012	5.00	98.18	11.3116
11.03 %	2012	5.00	98.21	11.3068
11.03 %	2012	5.00	98.20	11.3084
11.03 %	2012	5.00	98.25	11.3005
11.03 %	2012	5.00	98.18	11.3116
11.03 %	2012	5.00	98.16	11.3148
11.03 %	2012	5.00	98.18	11.3116

11.03 %	2012	5.00	98.30	11.2926
11.03 %	2012	10.00	98.32	11.2894
11.03 %	2012	5.00	98.30	11.2926
11.03 %	2012	10.00	98.30	11.2926
11.03 %	2012	5.00	98.35	11.2846
11.03 %	2012	10.00	98.25	11.3005
11.03 %	2012	5.00	98.31	11.2910
11.03 %	2012	20.00	98.18	11.3116
11.03 %	2012	10.00	98.19	11.3100
11.03 %	2012	5.00	98.21	11.3068
11.03 %	2012	5.00	98.20	11.3084
11.03 %	2012	5.00	98.25	11.3005
11.03 %	2012	5.00	98.21	11.3068
11.03 %	2012	5.00	98.21	11.3068
11.03 %	2012	5.00	98.25	11.3005
11.03 %	2012	5.00	98.20	11.3084
12.40 %	2013	0.05	106.80	11.3689
11.43 %	2015	1.50	99.20	11.5395
12.60 %	2018	4.23	108.50	11.4707
Total		1376.3495		

B. State Government Securities

Contract Date : December 09, 2000

11.57% KARNATAKA STATE G.S

2010	5.00	100.85	11.4247
Total	5.00		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : December 09, 2000

18/12/2000	3.50	99.8478	6.1650
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Contract Date : December 11, 2000

18/12/2000	3.99	99.8468	7.9786
18/12/2000	1.00	99.8468	7.9786
18/12/2000	5.00	99.8468	7.9786
18/12/2000	2.00	99.8497	7.8274

Total 15.49

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : December 09, 2000

22/01/2001	10.00	99.0032	8.3293
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Contract Date : December 11, 2000

25/12/2000	5.50	99.7459	6.6234
08/01/2001	2.50	99.3257	8.8254
12/02/2001	10.00	98.4703	8.9756
26/02/2001	1.78	98.1367	8.9756
26/02/2001	5.00	98.1367	8.9756
26/02/2001	5.00	98.1266	9.0251
26/02/2001	10.00	98.1266	9.0251

Total 49.78

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : December 08, 2000

04/01/2001	7.50	99.4344	7.6685
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Contract Date : December 09, 2000

18/01/2001	25.00	99.0973	8.2894
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18/01/2001	10.00	99.0973	8.2894
Contract Date : December 11, 2000			
01/02/2001	5.00	98.7479	8.8758
Total	47.50		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : December 09, 2000			
05/04/2001	5.00	97.1384	9.1650
15/06/2001	25.00	95.2436	9.6691
28/06/2001	20.00	94.9034	9.7253
04/10/2001	5.00	92.5449	9.8069
18/10/2001	25.00	92.1195	9.9485
18/10/2001	5.00	92.1991	9.8395
01/11/2001	25.00	91.7939	9.9512
15/11/2001	25.00	91.5016	9.9141
15/11/2001	5.00	91.5016	9.9141
15/11/2001	25.00	91.4705	9.9538
29/11/2001	5.00	91.1816	9.9164
Contract Date : December 11, 2000			
11/01/2001	5.00	99.2916	8.3773
25/01/2001	0.35	98.9931	8.2275
23/08/2001	0.01	93.6228	9.7232
23/08/2001	15.00	93.5004	9.9228
04/10/2001	5.00	92.4753	9.9726
18/10/2001	10.00	92.1484	9.9727
01/11/2001	10.00	91.8239	9.9726
29/11/2001	5.00	91.1816	9.9726
29/11/2001	10.00	91.1816	9.9726
29/11/2001	25.00	91.1816	9.9726
29/11/2001	10.00	91.1816	9.9726
29/11/2001	25.00	91.1816	9.9726
Total	290.36		

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				
11.68 % 2006	10.00	104.30	8.00	7
11.75 % 2001	1.00	101.25	8.45	2
11.15 % 2002	25.00	101.52	8.15	1
11.15 % 2002	25.00	101.52	8.15	1
11.10 % 2003	20.00	101.78	8.10	1
11.10 % 2003	20.00	101.78	8.10	1
11.83 % 2003	25.00	103.50	8.10	1
12.50 % 2004	25.00	106.00	8.15	1
12.50 % 2004	20.00	105.95	8.10	1
12.50 % 2004	20.00	105.95	8.10	1
12.50 % 2004	5.00	105.95	8.75	1
12.50 % 2004	5.00	105.95	8.75	1
12.50 % 2004	5.00	105.95	8.75	1
11.98 % 2004	5.00	105.00	8.75	1

11.83 %	2014	25.00	101.75	8.20	1
11.83 %	2014	25.00	101.75	8.20	1
11.83 %	2014	25.00	101.75	8.20	1
11.83 %	2014	25.00	101.75	8.20	1
11.83 %	2014	25.00	101.75	8.20	1
11.83 %	2014	25.00	101.75	8.20	1
10.70 %	2020	7.00	95.00	8.45	2
Total		368.00			
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)					
15/06/2001		27.00	95.1974	8.10	1
15/06/2001		27.00	95.1974	8.10	1
04/10/2001		25.00	92.5101	8.10	1
04/10/2001		20.00	92.5101	8.10	1
04/10/2001		25.00	92.5101	8.10	1
04/10/2001		25.00	92.5101	8.10	1
Total		149.00			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 11 December 2000

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