

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 12 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			
5.75 % 2003	0.1182	87.98	11.5586
Contract Date : December 07, 2000			
11.03 % 2012	5.00	98.18	11.3114
Contract Date : December 09, 2000			
6.00 % 2002	8.3134	114.50	#
Contract Date : December 11, 2000			
11.10 % 2003	10.00	101.72	10.2335
11.75 % 2003	25.00	103.30	10.2442
11.98 % 2004	30.00	104.895	10.3563
11.98 % 2004	10.00	104.89	10.3579
14.00 % 2005	0.50	111.50	10.7073
11.68 % 2006	5.00	104.16	10.6292
11.90 % 2007	15.00	105.25	10.7501
11.50 % 2008	5.00	102.92	10.9146
11.50 % 2008	5.00	102.90	10.9185
11.40 % 2008	6.50	102.65	10.8768
11.40 % 2008	5.00	102.65	10.8768
11.40 % 2008	3.00	102.58	10.8902
11.99 % 2009	5.00	105.25	11.0039
11.99 % 2009	5.00	105.25	11.0039
7.00 % 2009	0.22	77.45	11.1923
11.30 % 2010	5.00	101.17	11.0942
11.30 % 2010	5.00	101.17	11.0942
11.30 % 2010	5.00	101.145	11.0984
11.30 % 2010	10.00	101.17	11.0942
11.30 % 2010	5.00	101.16	11.0959
11.30 % 2010	10.00	101.17	11.0942
11.30 % 2010	10.00	101.17	11.0942
11.30 % 2010	10.00	101.17	11.0942
11.30 % 2010	10.00	101.17	11.0942
11.30 % 2010	10.00	101.17	11.0942
11.30 % 2010	10.00	101.17	11.0942
11.30 % 2010	5.00	101.16	11.0959
11.30 % 2010	5.00	101.16	11.0959
11.30 % 2010	10.00	101.17	11.0942
11.30 % 2010	5.00	101.16	11.0959
11.30 % 2010	10.00	101.16	11.0959
11.30 % 2010	15.00	101.16	11.0959
11.30 % 2010	5.00	101.18	11.0925
11.30 % 2010	5.00	101.18	11.0925
11.30 % 2010	0.50	101.15	11.0976

11.30 %	2010	1.00	101.14	11.0993
11.30 %	2010	0.50	101.13	11.1010
11.30 %	2010	10.00	101.16	11.0959
11.30 %	2010	5.00	101.17	11.0942
11.30 %	2010	5.00	101.15	11.0976
11.30 %	2010	0.50	100.93	11.1350
11.30 %	2010	5.00	101.175	11.0933
8.00 %	2011	0.06975	80.25	11.2728
11.50 %	2011	2.00	101.55	11.2482
11.50 %	2011	5.00	101.70	11.2243
11.50 %	2011	30.00	101.685	11.2267
11.50 %	2011	0.50	100.85	11.3602
11.50 %	2011	2.50	101.20	11.3041
11.50 %	2011	5.00	101.70	11.2243
11.50 %	2011	30.00	101.68	11.2275
11.50 %	2011	5.00	101.70	11.2243
11.03 %	2012	0.10	98.50	11.2609
11.03 %	2012	2.00	98.23	11.3037
11.03 %	2012	5.00	98.15	11.3164
11.03 %	2012	0.50	98.25	11.3005
11.03 %	2012	0.25	97.85	11.3642
11.03 %	2012	0.25	98.23	11.3037
11.03 %	2012	5.00	98.14	11.3180
11.03 %	2012	5.00	98.15	11.3164
11.03 %	2012	1.50	98.19	11.3100
11.03 %	2012	0.50	98.17	11.3132
11.03 %	2012	5.00	98.17	11.3132
11.03 %	2012	5.00	98.15	11.3164
11.03 %	2012	1.00	98.22	11.3053
11.03 %	2012	5.00	98.20	11.3084
11.03 %	2012	3.50	98.10	11.3243
11.03 %	2012	10.00	98.16	11.3148
11.03 %	2012	5.00	98.10	11.3243
9.00 %	2013	0.163	85.60	11.1668
11.83 %	2014	1.00	102.20	11.5060
11.43 %	2015	5.00	99.20	11.5395
11.43 %	2015	1.00	99.50	11.4964
11.43 %	2015	5.00	99.20	11.5395
11.43 %	2015	1.30	99.50	11.4964
11.43 %	2015	5.00	99.41	11.5093
12.60 %	2018	5.00	107.80	11.5580
Contract Date : December 12, 2000				
10.85 %	2001	5.00	100.44	10.0691
11.75 %	2001	5.00	101.055	10.1045
11.15 %	2002	5.00	101.48	10.1681
11.15 %	2002	5.00	101.48	10.1681
11.15 %	2002	10.00	101.48	10.1681
6.00 %	2002	1.04	110.05	#
11.10 %	2003	5.00	101.66	10.2618
11.10 %	2003	10.00	101.65	10.2667
11.10 %	2003	5.00	101.655	10.2643
12.50 %	2004	5.00	105.89	10.3237
12.50 %	2004	5.00	105.88	10.3272
12.50 %	2004	5.00	105.90	10.3202
12.50 %	2004	5.00	105.88	10.3272
12.50 %	2004	5.00	105.90	10.3202
12.50 %	2004	5.00	105.89	10.3237

12.50 %	2004	5.00	105.90	10.3202
12.50 %	2004	10.00	105.90	10.3202
11.98 %	2004	10.00	104.865	10.3650
11.98 %	2004	5.00	104.82	10.3793
9.90 %	2005	5.00	97.91	10.5022
9.90 %	2005	5.00	97.94	10.4934
11.19 %	2005	10.00	102.58	10.4683
11.19 %	2005	5.00	102.63	10.4547
11.19 %	2005	5.00	102.60	10.4629
11.19 %	2005	5.00	102.60	10.4629
11.75 %	2006	5.00	104.35	10.6534
11.90 %	2007	5.00	105.15	10.7708
11.90 %	2007	10.00	105.13	10.7750
11.90 %	2007	10.00	105.15	10.7708
11.90 %	2007	5.00	105.13	10.7750
11.90 %	2007	5.00	105.185	10.7634
11.40 %	2008	85.00	102.60	10.8862
11.40 %	2008	85.00	102.605	10.8853
11.40 %	2008	5.00	102.57	10.8920
11.40 %	2008	10.00	102.55	10.8958
11.40 %	2008	5.00	102.54	10.8977
11.40 %	2008	10.00	102.60	10.8862
11.40 %	2008	5.00	102.62	10.8824
11.40 %	2008	5.00	102.62	10.8824
11.40 %	2008	5.00	102.54	10.8977
11.40 %	2008	5.00	102.62	10.8824
11.40 %	2008	5.00	102.55	10.8958
11.40 %	2008	5.00	102.58	10.8901
11.40 %	2008	5.00	102.575	10.8910
11.40 %	2008	5.00	102.59	10.8882
11.99 %	2009	5.00	105.16	11.0199
11.99 %	2009	5.00	105.21	11.0109
11.99 %	2009	5.00	105.20	11.0127
11.99 %	2009	5.00	105.17	11.0181
11.99 %	2009	5.00	105.15	11.0217
11.99 %	2009	5.00	105.14	11.0235
11.99 %	2009	5.00	105.20	11.0127
11.99 %	2009	5.00	105.15	11.0217
11.99 %	2009	5.00	105.24	11.0055
11.99 %	2009	5.00	105.145	11.0226
11.99 %	2009	10.00	105.17	11.0181
11.50 %	2009	10.00	102.38	11.0550
11.50 %	2009	10.00	102.36	11.0586
11.50 %	2010	10.00	102.20	11.1189
11.50 %	2010	10.00	102.20	11.1189
11.30 %	2010	1.00	101.16	11.0959
11.30 %	2010	5.00	101.18	11.0925
11.30 %	2010	5.00	101.19	11.0908
11.30 %	2010	5.00	101.16	11.0959
11.30 %	2010	5.00	101.14	11.0993
11.30 %	2010	5.00	101.135	11.1001
11.30 %	2010	10.00	101.20	11.0891
11.30 %	2010	10.00	101.16	11.0959
11.30 %	2010	5.00	101.16	11.0959
11.30 %	2010	5.00	101.19	11.0908
11.30 %	2010	5.00	101.16	11.0959
11.30 %	2010	10.00	101.16	11.0959

11.30 %	2010	5.00	101.18	11.0925
11.30 %	2010	5.00	101.16	11.0959
11.30 %	2010	5.00	101.13	11.1010
11.30 %	2010	5.00	101.175	11.0933
11.30 %	2010	5.00	101.175	11.0933
11.30 %	2010	10.00	101.18	11.0925
11.30 %	2010	5.00	101.17	11.0942
11.30 %	2010	5.00	101.15	11.0976
11.30 %	2010	5.00	101.17	11.0942
11.30 %	2010	5.00	101.12	11.1027
11.30 %	2010	5.00	101.13	11.1010
11.50 %	2011	5.00	101.67	11.2290
11.50 %	2011	5.00	101.66	11.2306
11.50 %	2011	0.50	101.78	11.2115
11.50 %	2011	5.00	101.70	11.2242
11.50 %	2011	5.00	101.69	11.2258
11.50 %	2011	5.00	101.68	11.2274
11.50 %	2011	5.00	101.60	11.2401
11.50 %	2011	5.00	101.63	11.2353
11.50 %	2011	5.00	101.67	11.2290
11.50 %	2011	10.00	101.73	11.2194
11.50 %	2011	5.00	101.70	11.2242
11.50 %	2011	5.00	101.67	11.2290
11.50 %	2011	5.00	101.62	11.2369
11.50 %	2011	5.00	101.63	11.2353
11.50 %	2011	0.50	101.85	11.2004
11.50 %	2011	10.00	101.72	11.2210
11.50 %	2011	10.00	101.60	11.2401
11.50 %	2011	5.00	101.68	11.2274
11.50 %	2011	5.00	101.68	11.2274
11.50 %	2011	5.00	101.695	11.2250
11.50 %	2011	5.00	101.63	11.2353
11.50 %	2011	5.00	101.66	11.2306
11.03 %	2012	5.00	98.11	11.3229
11.03 %	2012	5.00	98.10	11.3244
11.03 %	2012	10.00	98.095	11.3252
11.03 %	2012	5.00	98.09	11.3260
11.03 %	2012	5.00	98.09	11.3260
11.03 %	2012	5.00	98.10	11.3244
11.03 %	2012	9.20	98.17	11.3133
11.03 %	2012	5.00	98.08	11.3276
11.03 %	2012	5.00	98.09	11.3260
11.03 %	2012	5.00	98.10	11.3244
11.03 %	2012	1.00	97.91	11.3547
11.03 %	2012	5.00	98.08	11.3276
11.03 %	2012	5.00	98.10	11.3244
11.03 %	2012	5.00	98.12	11.3213
11.03 %	2012	5.00	98.095	11.3252
11.03 %	2012	5.00	98.10	11.3244
11.03 %	2012	5.00	98.15	11.3165
11.03 %	2012	10.00	98.095	11.3252
11.03 %	2012	10.00	98.09	11.3260
11.03 %	2012	5.00	98.12	11.3213
11.03 %	2012	5.00	98.09	11.3260
11.03 %	2012	5.00	98.09	11.3260
11.03 %	2012	5.00	98.10	11.3244
11.03 %	2012	10.00	98.095	11.3252

11.03 %	2012	5.00	98.10	11.3244
11.03 %	2012	5.00	98.15	11.3165
11.03 %	2012	5.00	98.09	11.3260
11.03 %	2012	10.00	98.11	11.3229
11.03 %	2012	5.00	98.18	11.3117
11.03 %	2012	5.00	98.18	11.3117
11.03 %	2012	5.00	98.13	11.3197
11.03 %	2012	5.00	98.14	11.3181
11.03 %	2012	5.00	98.14	11.3181
11.03 %	2012	5.00	98.15	11.3165
11.03 %	2012	5.00	98.12	11.3213
11.03 %	2012	5.00	98.10	11.3244
11.03 %	2012	5.00	98.10	11.3244
11.03 %	2012	5.00	98.10	11.3244
11.03 %	2012	5.00	98.07	11.3292
11.43 %	2015	2.00	99.25	11.5324
11.43 %	2015	1.00	100.00	11.4252
Total		1475.52435		

B. State Government Securities

Contract Date : December 11, 2000				
14.00% GUJARAT S.D.L. 2005	0.12	111.98	10.5509	
11.57% KARNATAKA STATE G.S 2010	5.00	100.92	11.4125	
11.57% KARNATAKA STATE G.S 2010	5.00	100.85	11.4244	
Total		10.12		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : December 11, 2000				
18/12/2000	2.13	99.8687	6.8366	
Contract Date : December 12, 2000				
18/12/2000	2.50	99.8670	8.0794	
18/12/2000	2.00	99.8662	8.1281	
18/12/2000	2.00	99.8654	8.1767	
Total		8.63		

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : December 11, 2000				
18/12/2000	1.00	99.8687	6.8366	
18/12/2000	0.10	99.8687	6.8366	
18/12/2000	0.40	99.8687	6.8366	
Contract Date : December 12, 2000				
02/01/2001	15.00	99.5076	8.5772	
08/01/2001	2.00	99.3569	8.7261	
08/01/2001	10.00	99.3569	8.7261	
08/01/2001	15.00	99.3569	8.7261	
29/01/2001	5.00	98.8367	8.9255	
Total		48.50		

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : December 11, 2000				
04/01/2001	1.50	99.4953	7.6934	
24/05/2001	5.00	95.8686	9.5649	
Contract Date : December 12, 2000				

01/02/2001	5.00	98.7581	8.9752
07/06/2001	10.00	95.4412	9.8230
Total	21.50		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : December 11, 2000			
27/12/2000	0.30	99.6723	7.4797
11/01/2001	5.00	99.3126	8.1273
05/04/2001	0.025	97.3398	8.6502
05/04/2001	0.0275	97.3398	8.6502
29/11/2001	25.00	91.2044	9.9443
Contract Date : December 12, 2000			
27/12/2000	1.50	99.6723	7.9783
25/01/2001	7.00	98.9326	8.9256
15/06/2001	10.00	95.2587	9.7932
09/08/2001	10.00	93.8303	9.9727
23/08/2001	20.00	93.4939	9.9725
23/08/2001	10.00	93.4939	9.9725
18/10/2001	0.25	92.2439	9.8729
Total	89.1025		

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				
11.55 % 2001	10.00	100.76	8.25	1
11.75 % 2001	25.00	101.07	8.25	1
11.75 % 2001	25.00	101.07	8.25	1
11.75 % 2001	25.00	101.07	8.25	1
12.69 % 2002	25.00	103.20	8.25	1
12.69 % 2002	25.00	103.20	8.25	1
12.69 % 2002	20.00	103.20	8.25	1
11.15 % 2002	25.00	101.52	8.25	1
11.15 % 2002	25.00	101.52	8.25	1
11.15 % 2002	25.00	101.46	8.40	1
11.10 % 2003	25.00	101.65	8.40	1
11.10 % 2003	25.00	101.65	8.40	1
11.19 % 2005	25.00	102.70	8.25	1
11.19 % 2005	25.00	102.70	8.25	1
11.19 % 2005	25.00	102.70	8.25	1
12.25 % 2010	25.00	105.73	8.30	1
12.25 % 2010	25.00	105.73	8.30	1
12.25 % 2010	25.00	105.73	8.30	1
12.25 % 2010	25.00	105.73	8.30	1
Total	455.00			
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

* Relate to the first leg of Repos
YTM(indicative) will depend upon assumed rate of inflation
Date : 12 December 2000

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