

15 Dec 2000

**Subsidiary General Ledger Account Transactions in
Government Dated Securities and Treasury Bills
at RBI, Mumbai on 14 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 12, 2000

12.60 % 2018	0.30	107.99	11.5341
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Contract Date : December 13, 2000

13.85 % 2001	5.00	101.09	9.7097
13.85 % 2001	5.00	101.09	9.7097
12.08 % 2001	5.00	101.10	9.9224
12.08 % 2001	20.00	101.00	10.1143
12.08 % 2001	5.00	101.00	10.1143
11.55 % 2001	3.00	100.745	10.1048
10.85 % 2001	5.00	100.44	10.0664
10.85 % 2001	5.00	100.44	10.0664
11.15 % 2002	1.00	101.70	10.0258
11.75 % 2004	5.00	103.86	10.4095
11.95 % 2004	10.00	104.48	10.4215
11.19 % 2005	10.00	102.56	10.4735
11.68 % 2006	5.00	104.00	10.6674
11.68 % 2006	10.00	104.00	10.6674
11.75 % 2006	9.59	104.25	10.6773
11.00 % 2006	5.00	101.50	10.6324
11.00 % 2006	5.00	101.48	10.6372
11.00 % 2006	5.00	101.50	10.6324
11.00 % 2006	5.00	101.49	10.6348
11.00 % 2006	10.00	101.49	10.6348
11.00 % 2006	25.00	101.51	10.6300
11.00 % 2006	5.00	101.50	10.6324
11.00 % 2006	5.00	101.51	10.6300
9.50 % 2008	1.00	93.45	10.8290
12.00 % 2008	5.00	105.37	10.9166
11.40 % 2008	15.00	102.59	10.8881
11.40 % 2008	10.00	102.58	10.8900
11.40 % 2008	5.00	102.595	10.8871
11.40 % 2008	5.00	102.58	10.8900
11.40 % 2008	5.00	102.58	10.8900
11.40 % 2008	5.00	102.57	10.8919
11.40 % 2008	5.00	102.57	10.8919
11.40 % 2008	5.00	102.59	10.8881
11.40 % 2008	5.00	102.59	10.8881
11.40 % 2008	5.00	102.56	10.8938
11.40 % 2008	10.00	102.58	10.8900

11.40 % 2008	25.00	102.59	10.8881
11.40 % 2008	15.00	102.60	10.8861
11.40 % 2008	5.00	102.58	10.8900
11.40 % 2008	0.50	102.18	10.9667
11.40 % 2008	25.00	102.60	10.8861
11.40 % 2008	5.00	102.57	10.8919
11.40 % 2008	10.00	102.58	10.8900
7.50 % 2010	0.14	79.44	11.0683
7.50 % 2010	1.00	83.00	10.3691
12.25 % 2010	5.00	106.20	11.1749
11.30 % 2010	0.50	101.35	11.0636
11.30 % 2010	5.00	101.18	11.0925
11.30 % 2010	5.00	101.11	11.1044
11.30 % 2010	1.00	100.95	11.1317
11.30 % 2010	5.00	101.11	11.1044
11.30 % 2010	10.00	101.13	11.1010
11.30 % 2010	5.00	101.18	11.0925
11.30 % 2010	75.00	101.16	11.0959
11.30 % 2010	5.00	101.11	11.1044
11.30 % 2010	5.00	101.11	11.1044
11.30 % 2010	25.00	101.19	11.0908
11.30 % 2010	5.00	101.11	11.1044
11.30 % 2010	5.00	101.10	11.1061
10.95 % 2011	0.70	98.18	11.2486
12.00 % 2011	5.00	104.25	11.3051
11.50 % 2011	5.00	101.67	11.2288
11.50 % 2011	5.00	101.00	11.3359
11.03 % 2012	1.00	98.20	11.3087
11.03 % 2012	10.00	98.11	11.3230
11.03 % 2012	10.00	98.11	11.3230
11.03 % 2012	10.00	98.095	11.3254
11.03 % 2012	5.00	98.13	11.3198
11.03 % 2012	5.00	98.08	11.3277
11.03 % 2012	0.10	98.20	11.3087
11.03 % 2012	0.50	98.15	11.3166
11.03 % 2012	5.00	98.17	11.3134
11.03 % 2012	0.10	98.12	11.3214
11.03 % 2012	5.00	98.20	11.3087
11.03 % 2012	5.00	98.11	11.3230
11.03 % 2012	5.00	98.18	11.3118
11.03 % 2012	2.50	98.15	11.3166
11.03 % 2012	1.00	98.05	11.3325
11.03 % 2012	5.00	98.10	11.3246
11.03 % 2012	10.00	98.08	11.3277
11.03 % 2012	5.00	98.09	11.3262
11.03 % 2012	5.00	98.10	11.3246
11.03 % 2012	25.00	98.10	11.3246
11.03 % 2012	8.00	98.10	11.3246
11.03 % 2012	10.00	98.09	11.3262
11.03 % 2012	5.00	98.08	11.3277
11.03 % 2012	0.70	98.03	11.3357
12.40 % 2013	10.00	105.96	11.4900
12.40 % 2013	10.00	106.01	11.4827
12.40 % 2013	15.00	106.01	11.4827
11.50 % 2015	5.00	100.22	11.4660
11.43 % 2015	0.50	99.00	11.5684

11.43 % 2015	0.75	99.70	11.4680
11.43 % 2015	0.70	99.70	11.4680
11.43 % 2015	1.50	99.60	11.4822
11.43 % 2015	5.00	99.47	11.5009
11.43 % 2015	3.00	99.50	11.4966

Contract Date : December 14, 2000

11.55 % 2001	5.00	100.765	10.0610
11.55 % 2001	5.00	100.775	10.0420
11.55 % 2001	5.00	100.79	10.0136
11.55 % 2001	20.00	100.79	10.0136
10.85 % 2001	5.00	100.445	10.0553
11.75 % 2001	10.00	101.085	10.0475
11.68 % 2002	10.00	102.14	10.2132
11.68 % 2002	25.00	102.14	10.2132
11.15 % 2002	5.00	101.50	10.1525
11.15 % 2002	5.00	101.48	10.1653
11.15 % 2002	20.00	101.49	10.1589
11.15 % 2002	10.00	101.49	10.1589
11.15 % 2002	5.00	101.50	10.1525
11.15 % 2002	10.00	101.495	10.1557
11.15 % 2002	5.00	101.485	10.1621
11.10 % 2003	5.00	101.75	10.2157
11.10 % 2003	5.00	101.67	10.2549
11.10 % 2003	5.00	101.66	10.2598
12.50 % 2004	5.00	105.91	10.3135
12.50 % 2004	5.00	105.905	10.3153
12.50 % 2004	5.00	105.905	10.3153
12.50 % 2004	5.00	105.90	10.3171
12.50 % 2004	5.00	105.89	10.3206
11.75 % 2004	10.00	103.73	10.4530
11.75 % 2004	10.00	103.73	10.4530
11.75 % 2004	10.00	103.75	10.4462
9.90 % 2005	5.00	97.935	10.4953
11.19 % 2005	10.00	102.56	10.4732
11.19 % 2005	5.00	102.58	10.4678
11.19 % 2005	5.00	102.58	10.4678
11.75 % 2006	10.00	104.30	10.6646
11.75 % 2006	10.00	104.30	10.6646
11.00 % 2006	5.00	101.54	10.6228
11.00 % 2006	5.00	101.51	10.6300
11.00 % 2006	5.00	101.505	10.6312
11.00 % 2006	5.00	101.51	10.6300
11.00 % 2006	5.00	101.53	10.6252
11.00 % 2006	25.00	101.53	10.6252
11.00 % 2006	5.00	101.56	10.6181
11.00 % 2006	5.00	101.56	10.6181
11.00 % 2006	5.00	101.56	10.6181
11.00 % 2006	5.00	101.55	10.6205
11.00 % 2006	10.00	101.53	10.6252
11.90 % 2007	5.00	105.20	10.7592
11.90 % 2007	5.00	105.20	10.7592
11.90 % 2007	5.00	105.18	10.7635
11.90 % 2007	5.00	105.215	10.7561
11.90 % 2007	5.00	105.20	10.7592
11.90 % 2007	5.00	105.215	10.7561
11.90 % 2007	5.00	105.215	10.7561

11.90 % 2007	5.00	105.21	10.7571
12.00 % 2008	5.00	105.00	10.9881
12.00 % 2008	1.00	105.10	10.9687
11.40 % 2008	5.00	102.59	10.8880
11.40 % 2008	5.00	102.61	10.8841
11.40 % 2008	5.00	102.59	10.8880
11.40 % 2008	5.00	102.61	10.8841
11.40 % 2008	5.00	102.615	10.8832
11.40 % 2008	5.00	102.60	10.8860
11.40 % 2008	5.00	102.62	10.8822
11.40 % 2008	10.00	102.59	10.8880
11.40 % 2008	10.00	102.60	10.8860
11.40 % 2008	5.00	102.63	10.8803
11.40 % 2008	10.00	102.60	10.8860
11.40 % 2008	10.00	102.60	10.8860
11.40 % 2008	15.00	102.60	10.8860
11.40 % 2008	5.00	102.61	10.8841
11.99 % 2009	5.00	105.18	11.0158
11.99 % 2009	5.00	105.19	11.0140
11.99 % 2009	5.00	105.19	11.0140
11.99 % 2009	5.00	105.19	11.0140
11.99 % 2009	5.00	105.185	11.0149
11.50 % 2009	5.00	102.385	11.0537
11.50 % 2009	10.00	102.38	11.0546
11.50 % 2009	5.00	102.38	11.0546
11.50 % 2009	10.00	102.38	11.0546
11.50 % 2009	5.00	102.39	11.0528
11.50 % 2010	10.00	102.185	11.1211
11.30 % 2010	5.00	101.15	11.0977
11.30 % 2010	5.00	101.13	11.1011
11.30 % 2010	5.00	101.14	11.0994
11.30 % 2010	5.00	101.14	11.0994
11.30 % 2010	5.00	101.16	11.0960
11.30 % 2010	5.00	101.16	11.0960
11.30 % 2010	5.00	101.145	11.0985
11.30 % 2010	5.00	101.15	11.0977
11.30 % 2010	10.00	101.13	11.1011
11.30 % 2010	5.00	101.15	11.0977
11.30 % 2010	5.00	101.17	11.0943
11.30 % 2010	5.00	101.14	11.0994
11.30 % 2010	5.00	101.14	11.0994
11.30 % 2010	5.00	101.15	11.0977
11.30 % 2010	5.00	101.15	11.0977
11.30 % 2010	5.00	101.18	11.0926
11.30 % 2010	5.00	101.14	11.0994
11.30 % 2010	5.00	101.14	11.0994
11.30 % 2010	5.00	101.14	11.0994
11.30 % 2010	5.00	101.14	11.0994
11.30 % 2010	5.00	101.16	11.0960
11.30 % 2010	8.00	101.145	11.0985
11.50 % 2011	0.49	101.75	11.2160
11.50 % 2011	5.00	101.70	11.2239
11.50 % 2011	5.00	101.70	11.2239
11.50 % 2011	5.00	101.69	11.2255
11.50 % 2011	5.00	101.69	11.2255
11.50 % 2011	5.00	101.70	11.2239

11.50 % 2011	5.00	101.71	11.2223
11.50 % 2011	5.00	101.68	11.2271
11.50 % 2011	5.00	101.68	11.2271
11.50 % 2011	5.00	101.68	11.2271
11.50 % 2011	5.00	101.69	11.2255
11.03 % 2012	0.65	98.17	11.3135
11.03 % 2012	5.00	98.13	11.3199
11.03 % 2012	5.00	98.14	11.3183
11.03 % 2012	0.095	98.25	11.3008
11.03 % 2012	5.00	98.15	11.3167
11.03 % 2012	5.00	98.15	11.3167
11.03 % 2012	5.00	98.10	11.3247
11.03 % 2012	5.00	98.14	11.3183
11.03 % 2012	5.00	98.14	11.3183
11.03 % 2012	5.00	98.14	11.3183
11.03 % 2012	5.00	98.155	11.3159
11.03 % 2012	5.00	98.155	11.3159
11.03 % 2012	0.092	98.30	11.2929
11.03 % 2012	5.00	98.14	11.3183
11.03 % 2012	10.00	98.135	11.3191
11.03 % 2012	5.00	98.135	11.3191
11.03 % 2012	5.00	98.135	11.3191
11.03 % 2012	10.00	98.10	11.3247
11.03 % 2012	5.00	98.11	11.3231
11.03 % 2012	5.00	98.11	11.3231
11.03 % 2012	5.00	98.115	11.3223
11.03 % 2012	5.00	98.12	11.3215
11.03 % 2012	5.00	98.13	11.3199
11.03 % 2012	0.095	99.20	11.1510
11.03 % 2012	5.00	98.13	11.3199
11.03 % 2012	5.00	98.14	11.3183
11.03 % 2012	5.00	98.10	11.3247
11.03 % 2012	5.00	98.10	11.3247
11.03 % 2012	5.00	98.14	11.3183
12.40 % 2013	10.00	106.00	11.4841
12.40 % 2013	15.00	106.10	11.4696
12.40 % 2013	10.00	105.98	11.4870
12.40 % 2013	10.00	105.98	11.4870
12.40 % 2013	5.00	106.00	11.4841
12.40 % 2013	10.00	106.03	11.4798
11.43 % 2015	0.50	99.15	11.5469
Total	1620.002		

B. State Government Securities

Contract Date : December 13, 2000

12.50% GUJARAT SDL,2008	0.70	106.12	11.2945
12.25% MAHARASHTRA SDL 2009	0.045	106.02	11.1189
11.57% KARNATAKA STATE G.S			
2010	5.00	100.80	11.4325
11.57% KARNATAKA STATE G.S			
2010	10.00	100.82	11.4291
11.57% KARNATAKA STATE G.S			
2010	5.00	100.85	11.4241

Contract Date : December 14, 2000

12.25% TAMIL NADU SDL 2009	5.00	105.00	11.3029
12.25% TAMIL NADU SDL 2009	10.00	105.00	11.3029

11.57% KARNATAKA STATE G.S			
2010	5.00	100.80	11.4324
Total	40.745		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : December 13, 2000

18/12/2000	1.50	99.9140	6.2662
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Contract Date : December 14, 2000

18/12/2000	2.02	99.9124	7.9786
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18/12/2000	4.00	99.9091	8.2794
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18/12/2000	2.00	99.9091	8.2794
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18/12/2000	2.00	99.9091	8.2794
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18/12/2000	0.065	99.9124	7.9786
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Total	11.585		
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(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : December 14, 2000

25/12/2000	1.00	99.7970	6.7311
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08/01/2001	2.00	99.9043	1.3947
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Total	3.00		
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(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : December 13, 2000

18/01/2001	5.00	99.1349	8.8235
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10/05/2001	1.00	96.1407	9.8728
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Contract Date : December 14, 2000

10/05/2001	5.00	96.2217	9.7232
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Total	11.00		
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(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : December 13, 2000

27/12/2000	1.50	99.6998	7.8287
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11/01/2001	5.00	99.3105	8.7145
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03/05/2001	10.00	96.3773	9.7038
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18/10/2001	10.00	92.1950	9.9726
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29/11/2001	12.50	91.2340	9.9641
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Contract Date : December 14, 2000

08/02/2001	1.00	98.6380	8.9752
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22/02/2001	25.00	98.2755	9.1248
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05/04/2001	0.06	97.3853	8.7259
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15/11/2001	25.00	91.5319	10.0225
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15/11/2001	25.00	91.5204	10.0374
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29/11/2001	14.0925	91.1981	10.0375
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13/12/2001	10.00	90.8905	10.0225
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13/12/2001	2.00	90.8988	10.0125
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Total	141.1525		
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II. REPO Transactions *

(Other than with RBI)

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

(1)	(2)	(3)	(4)	(5)

A. Government of India Dated Securities				
11.55 % 2001	25.00	100.76	8.40	4
11.75 % 2001	1.00	101.25	8.50	2
11.75 % 2001	25.00	101.08	8.15	2
11.75 % 2001	25.00	101.08	8.15	2
11.75 % 2001	25.00	101.08	8.15	2
11.47 % 2001	25.00	101.25	8.15	2
11.47 % 2001	10.00	101.25	8.15	2
12.69 % 2002	25.00	103.10	8.15	2
12.69 % 2002	25.00	103.10	8.15	2
12.69 % 2002	20.00	103.10	8.15	2
11.15 % 2002	25.00	101.46	8.30	1
11.15 % 2002	25.00	101.46	8.30	1
11.15 % 2002	25.00	101.48	8.15	2
11.15 % 2002	25.00	101.48	8.15	2
12.50 % 2004	25.00	105.90	8.15	2
12.50 % 2004	25.00	105.90	8.30	1
12.50 % 2004	25.00	105.90	8.40	4
9.90 % 2005	20.00	98.00	8.15	2
9.90 % 2005	20.00	98.00	8.15	2
11.19 % 2005	25.00	102.50	8.15	2
11.19 % 2005	25.00	102.50	8.15	2
11.19 % 2005	25.00	102.50	8.15	2
12.25 % 2010	25.00	105.73	8.35	1
12.25 % 2010	25.00	105.73	8.35	1
12.25 % 2010	25.00	105.73	8.35	1
12.25 % 2010	25.00	105.73	8.35	1
11.30 % 2010	25.00	101.15	8.15	2
11.30 % 2010	20.00	101.15	8.15	2
10.70 % 2020	7.00	95.00	8.50	2
Total	648.00			
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)				
06/09/2001	27.00	93.2074	8.20	1
06/09/2001	27.00	93.2074	8.20	1
Total	54.00			

* Relate to the first leg of Repos
YTM(indicative) will depend upon assumed rate of inflation
Date : 14 December 2000

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