

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 06 January 2001

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 : January 04, 2001			
11.03 % 2012	5.00	101.09	10.8604
11.03 % 2012	5.00	101.17	10.8482
12.40 % 2013	5.00	109.55	10.9797
11.43 % 2015	5.00	102.70	11.0500
Contract Date : January 05, 2001			
11.55 % 2001	3.00	100.95	9.5219
10.85 % 2001	5.00	100.59	9.7270
11.15 % 2002	5.00	101.96	9.8193
11.15 % 2002	5.00	101.96	9.8193
11.15 % 2002	10.00	101.97	9.8127
12.50 % 2004	5.00	106.80	9.9635
12.50 % 2004	5.00	106.81	9.9600
12.50 % 2004	10.00	106.79	9.9671
11.98 % 2004	5.00	105.82	10.0363
9.90 % 2005	5.00	99.175	10.1329
9.90 % 2005	5.00	99.18	10.1315
10.20 % 2005	5.00	100.25	10.1284
10.20 % 2005	5.00	100.23	10.1340
10.20 % 2005	5.00	100.225	10.1354
10.20 % 2005	5.00	100.23	10.1340
11.75 % 2006	5.00	105.87	10.2730
11.75 % 2006	5.00	105.87	10.2730
11.75 % 2006	5.00	105.87	10.2730
11.75 % 2006	5.00	105.87	10.2730
11.50 % 2006	5.00	104.83	10.2964
11.00 % 2006	5.00	103.17	10.2349
11.00 % 2006	5.00	103.17	10.2349
11.00 % 2006	5.00	103.17	10.2349
13.05 % 2007	10.00	111.01	10.6003
11.90 % 2007	5.00	107.01	10.3684
11.90 % 2007	5.00	107.02	10.3663
11.90 % 2007	5.00	107.04	10.3622
11.90 % 2007	5.00	107.07	10.3559
11.90 % 2007	5.00	107.10	10.3497
11.90 % 2007	5.00	107.10	10.3497
11.90 % 2007	5.00	107.05	10.3601
11.90 % 2007	5.00	107.025	10.3653
11.90 % 2007	5.00	107.05	10.3601
11.90 % 2007	5.00	107.10	10.3497
12.00 % 2008	5.00	107.30	10.5380

12.00 %	2008	5.00	107.33	10.5323
12.00 %	2008	5.00	107.28	10.5418
12.00 %	2008	5.00	107.26	10.5456
12.00 %	2008	10.00	107.28	10.5418
12.00 %	2008	5.00	107.28	10.5418
11.40 %	2008	15.00	104.75	10.4765
11.40 %	2008	5.00	104.81	10.4652
11.40 %	2008	5.00	104.77	10.4727
11.40 %	2008	5.00	104.81	10.4652
11.40 %	2008	5.00	104.83	10.4615
11.40 %	2008	5.00	104.76	10.4746
11.40 %	2008	10.00	104.80	10.4671
11.40 %	2008	20.00	104.81	10.4652
11.40 %	2008	5.00	104.76	10.4746
12.25 %	2008	1.00	106.50	10.9681
11.99 %	2009	5.00	107.68	10.5657
11.99 %	2009	5.00	107.62	10.5762
11.99 %	2009	5.00	107.69	10.5640
11.50 %	2009	5.00	104.78	10.6179
12.29 %	2010	5.00	108.72	10.7571
11.50 %	2010	5.00	104.50	10.7270
11.50 %	2010	5.00	104.54	10.7203
11.50 %	2010	5.00	104.45	10.7353
11.30 %	2010	10.00	103.75	10.6623
11.30 %	2010	10.00	103.73	10.6656
11.30 %	2010	5.00	103.66	10.6771
11.30 %	2010	5.00	103.66	10.6771
11.30 %	2010	5.00	103.75	10.6623
11.30 %	2010	5.00	103.75	10.6623
11.30 %	2010	5.00	103.70	10.6705
11.30 %	2010	5.00	103.70	10.6705
11.30 %	2010	5.00	103.745	10.6631
11.30 %	2010	5.00	103.68	10.6738
11.30 %	2010	10.00	103.70	10.6705
11.30 %	2010	5.00	103.71	10.6689
11.30 %	2010	5.00	103.72	10.6672
11.30 %	2010	5.00	103.70	10.6705
11.30 %	2010	3.00	103.69	10.6722
11.30 %	2010	3.00	103.30	10.7367
11.30 %	2010	5.00	103.67	10.6755
11.30 %	2010	5.00	103.72	10.6672
11.30 %	2010	5.00	103.72	10.6672
11.30 %	2010	5.00	103.705	10.6697
11.30 %	2010	5.00	103.71	10.6689
11.30 %	2010	5.00	103.71	10.6689
11.30 %	2010	5.00	103.71	10.6689
11.30 %	2010	5.00	103.71	10.6689
11.30 %	2010	10.00	103.70	10.6705
11.30 %	2010	5.00	103.71	10.6689
12.32 %	2011	5.00	109.00	10.8270
10.95 %	2011	2.00	101.20	10.7520
11.50 %	2011	3.50	103.85	10.8753
12.00 %	2011	5.00	106.35	10.9755
11.50 %	2011	1.00	104.50	10.7835
11.50 %	2011	35.00	104.55	10.7758
11.50 %	2011	5.00	104.55	10.7758
11.50 %	2011	10.00	104.55	10.7758

11.50 %	2011	5.00	104.45	10.7912
11.50 %	2011	5.00	104.42	10.7958
11.50 %	2011	1.00	104.32	10.8112
11.03 %	2012	3.00	101.15	10.8513
11.03 %	2012	5.00	101.22	10.8407
11.03 %	2012	2.35	101.00	10.8743
11.03 %	2012	5.00	101.205	10.8430
11.03 %	2012	2.40	101.20	10.8437
11.03 %	2012	5.00	101.18	10.8468
11.03 %	2012	5.00	101.145	10.8521
11.03 %	2012	5.00	101.17	10.8483
11.03 %	2012	5.00	101.21	10.8422
11.03 %	2012	5.00	101.18	10.8468
11.03 %	2012	5.00	101.21	10.8422
11.03 %	2012	1.00	100.80	10.9049
11.03 %	2012	1.00	101.17	10.8483
11.03 %	2012	5.00	101.28	10.8315
11.03 %	2012	10.00	101.28	10.8315
11.03 %	2012	1.00	101.15	10.8513
11.03 %	2012	2.00	101.13	10.8544
11.03 %	2012	5.00	101.23	10.8391
11.03 %	2012	5.00	101.20	10.8437
11.03 %	2012	5.00	101.20	10.8437
12.40 %	2013	5.00	109.55	10.9796
10.50 %	2014	3.00	96.25	11.0303
11.83 %	2014	5.00	105.55	11.0343
11.83 %	2014	2.50	105.35	11.0616
11.83 %	2014	1.00	105.40	11.0548
11.50 %	2015	15.00	102.75	11.1086
11.50 %	2015	1.00	102.75	11.1086
11.43 %	2015	5.00	102.75	11.0432
11.43 %	2015	3.00	102.75	11.0432
11.43 %	2015	2.50	102.73	11.0459
11.43 %	2015	5.00	102.75	11.0432
11.43 %	2015	5.00	102.65	11.0569
11.43 %	2015	5.00	102.73	11.0459
11.43 %	2015	5.00	102.75	11.0432
11.43 %	2015	5.00	102.74	11.0446
11.43 %	2015	5.00	102.73	11.0459
11.43 %	2015	5.00	102.65	11.0569
11.43 %	2015	5.00	102.65	11.0569
11.43 %	2015	5.00	102.75	11.0432
11.43 %	2015	5.00	102.73	11.0459
11.43 %	2015	5.00	102.40	11.0911
11.43 %	2015	10.00	102.72	11.0473
11.43 %	2015	5.00	102.75	11.0432
11.43 %	2015	5.00	102.75	11.0432
11.43 %	2015	5.00	102.77	11.0405
11.43 %	2015	5.00	102.65	11.0569
11.43 %	2015	5.00	102.69	11.0514
11.43 %	2015	5.00	102.75	11.0432
11.43 %	2015	5.00	102.72	11.0473
11.43 %	2015	5.00	102.70	11.0500
11.43 %	2015	5.00	102.64	11.0582
11.43 %	2015	5.00	102.75	11.0432
11.43 %	2015	10.00	102.75	11.0432
11.43 %	2015	15.00	102.75	11.0432

11.43 %	2015	5.00	102.75	11.0432
11.43 %	2015	5.00	102.75	11.0432
11.43 %	2015	5.00	102.65	11.0569
11.43 %	2015	5.00	102.73	11.0459
11.43 %	2015	0.50	102.65	11.0569
11.43 %	2015	0.50	102.67	11.0541
11.43 %	2015	5.00	102.65	11.0569
11.43 %	2015	5.00	102.67	11.0541
11.43 %	2015	5.00	102.72	11.0473
11.43 %	2015	5.00	102.70	11.0500
11.43 %	2015	5.00	102.65	11.0569
11.43 %	2015	5.00	102.66	11.0555
11.43 %	2015	5.00	102.65	11.0569
11.43 %	2015	5.00	102.70	11.0500
11.43 %	2015	5.00	102.725	11.0466
11.43 %	2015	5.00	102.66	11.0555
11.43 %	2015	5.00	102.69	11.0514
11.43 %	2015	10.00	102.69	11.0514
11.43 %	2015	5.00	102.70	11.0500
11.43 %	2015	5.00	102.65	11.0569
Contract Date : January 06, 2001				
11.15 %	2002	10.00	101.95	9.8240
11.15 %	2002	5.00	101.95	9.8240
11.10 %	2003	10.00	102.31	9.9137
12.50 %	2004	5.00	106.785	9.9671
12.50 %	2004	10.00	106.78	9.9689
12.50 %	2004	5.00	106.79	9.9653
12.50 %	2004	5.00	106.80	9.9618
12.50 %	2004	5.00	106.78	9.9689
11.98 %	2004	5.00	105.80	10.0416
11.98 %	2004	5.00	105.81	10.0384
11.98 %	2004	10.00	105.81	10.0384
11.98 %	2004	5.00	105.81	10.0384
11.98 %	2004	5.00	105.80	10.0416
10.20 %	2005	5.00	100.21	10.1397
10.20 %	2005	5.00	100.21	10.1397
10.20 %	2005	5.00	100.21	10.1397
10.20 %	2005	20.00	100.21	10.1397
11.68 %	2006	5.00	105.685	10.2462
11.90 %	2007	5.00	107.03	10.3637
11.90 %	2007	5.00	107.03	10.3637
11.40 %	2008	10.00	104.78	10.4707
11.40 %	2008	5.00	104.80	10.4670
11.40 %	2008	5.00	104.78	10.4707
11.40 %	2008	5.00	104.775	10.4716
11.40 %	2008	5.00	104.76	10.4744
11.40 %	2008	10.00	104.78	10.4707
11.40 %	2008	5.00	104.80	10.4670
11.40 %	2008	5.00	104.775	10.4716
11.40 %	2008	5.00	104.775	10.4716
11.99 %	2009	5.00	107.67	10.5672
11.99 %	2009	5.00	107.67	10.5672
11.99 %	2009	5.00	107.64	10.5724
11.99 %	2009	5.00	107.65	10.5707
11.50 %	2010	5.00	104.50	10.7267
11.30 %	2010	5.00	103.72	10.6672
11.30 %	2010	5.00	103.70	10.6705

11.30 %	2010	10.00	103.71	10.6689
11.30 %	2010	5.00	103.70	10.6705
11.30 %	2010	5.00	103.71	10.6689
11.30 %	2010	5.00	103.71	10.6689
11.30 %	2010	5.00	103.65	10.6788
11.30 %	2010	5.00	103.70	10.6705
11.30 %	2010	5.00	103.67	10.6755
11.30 %	2010	5.00	103.66	10.6771
11.30 %	2010	5.00	103.66	10.6771
11.30 %	2010	5.00	103.72	10.6672
11.30 %	2010	5.00	103.635	10.6813
12.32 %	2011	5.00	108.95	10.8347
11.50 %	2011	5.00	104.46	10.7895
11.50 %	2011	5.00	104.46	10.7895
11.50 %	2011	5.00	104.46	10.7895
11.50 %	2011	5.00	104.43	10.7941
11.50 %	2011	5.00	104.45	10.7910
11.50 %	2011	5.00	104.43	10.7941
11.50 %	2011	1.00	104.35	10.8064
11.03 %	2012	5.12	101.15	10.8514
11.03 %	2012	5.00	101.15	10.8514
11.03 %	2012	5.00	101.16	10.8499
11.03 %	2012	5.00	101.15	10.8514
11.03 %	2012	10.00	101.20	10.8438
11.03 %	2012	5.00	101.20	10.8438
11.03 %	2012	5.00	101.18	10.8469
11.03 %	2012	10.00	101.16	10.8499
11.03 %	2012	10.00	101.16	10.8499
11.03 %	2012	0.50	101.13	10.8545
11.03 %	2012	5.00	101.20	10.8438
11.03 %	2012	5.00	101.20	10.8438
11.03 %	2012	5.00	101.17	10.8484
11.03 %	2012	5.00	101.15	10.8514
11.50 %	2015	5.00	102.74	11.1099
11.43 %	2015	10.00	102.73	11.0460
11.43 %	2015	5.00	102.64	11.0583
11.43 %	2015	5.00	102.75	11.0432
11.43 %	2015	1.00	102.65	11.0569
11.43 %	2015	5.00	102.68	11.0528
11.43 %	2015	5.00	100.76	11.3192
11.43 %	2015	5.00	102.65	11.0569
11.43 %	2015	5.00	102.65	11.0569
Total		1386.87		

B. State Government Securities

Contract Date : January 05, 2001

11.80% A.P.SDL 2010	2.50	102.23	11.4073
12.00% TAMIL NADU SDL 2010	1.88	105.25	11.0971
12.00% MAHARASHTRA SDL 2010	1.66	105.25	11.0971
12.00% ANDHRA PRADESH SDL 2010	5.26	104.10	11.2878

Contract Date : January 06, 2001

11.57% KARNATAKA STATE G.S 2010	5.00	103.37	10.9998
Total		16.30	

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)			
		NIL	
(ii) 91 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : January 05, 2001			
08/01/2001	5.00	99.9343	7.9768
12/02/2001	5.00	99.0959	8.7393
12/03/2001	5.00	98.3846	9.0555
12/03/2001	3.50	98.4398	8.7411
Total	18.50		
(iii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
		NIL	
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : January 05, 2001			
05/04/2001	0.02	97.9110	8.6291
05/04/2001	10.00	97.7943	9.1220
26/07/2001	5.00	95.0286	9.4270
06/09/2001	10.00	94.0221	9.4848
01/11/2001	15.00	92.6741	9.5914
15/11/2001	10.00	92.3426	9.6128
13/12/2001	20.00	91.7144	9.6153
13/12/2001	5.00	91.7144	9.6153
28/12/2001	11.615	91.3976	9.5966
28/12/2001	5.00	91.3813	9.6165
28/12/2001	10.00	91.3976	9.5966
28/12/2001	15.00	91.3976	9.5966
28/12/2001	5.00	91.3813	9.6165
Contract Date : January 06, 2001			
12/07/2001	10.00	95.4054	9.3742
23/08/2001	10.00	94.3806	9.4640
20/09/2001	8.00	93.6994	9.5239
04/10/2001	10.00	93.3660	9.5437
18/10/2001	10.00	93.0336	9.5637
15/11/2001	5.00	92.3572	9.6236
15/11/2001	5.00	92.3572	9.6236
15/11/2001	20.00	92.3499	9.6336
13/12/2001	5.00	91.7104	9.6485
13/12/2001	5.00	91.7104	9.6485
28/12/2001	0.6725	91.3976	9.6236
28/12/2001	5.99	91.1113	9.9751
Total	216.2975		

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				
11.75 % 2006	1.75	105.80	11.25	15
12.00 % 2008	18.50	106.00	10.25	17
11.75 % 2001	30.00	101.20	9.65	2

11.75 % 2006	25.00	105.80	9.50	2
Total	75.25			
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)				
19/04/2001	25.00	97.4159	9.40	2
Total	25.00			

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* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 06 January 2001

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