

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 05 May 2000

Nomenclature	Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 nominal	YTM % Indicative
I. Outright Transactions			
A.Government of India Dated Securities			
11.40 % 2000	5.00	100.85	9.1350
13.85 % 2000	10.00	102.76	9.2862
13.85 % 2001	5.00	103.75	9.3239
13.85 % 2001	10.00	103.75	9.3239
13.85 % 2001	5.00	103.74	9.3355
13.85 % 2001	5.00	103.74	9.3355
13.85 % 2001	15.00	103.74	9.3355
13.85 % 2001	5.00	103.75	9.3239
11.55 % 2001	5.00	102.43	9.2630
11.55 % 2001	10.00	102.43	9.2630
11.55 % 2001	5.00	102.43	9.2630
10.85 % 2001	10.00	101.76	9.2801
10.85 % 2001	5.00	101.77	9.2714
10.85 % 2001	10.00	101.79	9.2542
10.85 % 2001	10.00	101.73	9.3060
10.85 % 2001	20.00	101.77	9.2714
10.85 % 2001	10.00	101.73	9.3060
10.85 % 2001	15.00	101.69	9.3405
11.75 % 2001	0.05	103.40	8.9087
11.75 % 2001	5.00	102.92	9.2971
11.75 % 2001	5.00	102.92	9.2971
11.75 % 2001	10.00	102.885	9.3255
11.75 % 2001	5.00	102.92	9.2971
11.75 % 2001	5.00	102.95	9.2727
11.75 % 2001	5.00	102.92	9.2971
11.75 % 2001	10.00	102.88	9.3296
11.75 % 2001	5.00	102.95	9.2727
11.75 % 2001	5.00	102.95	9.2727
11.75 % 2001	5.00	102.945	9.2768
11.75 % 2001	5.00	102.89	9.3214
11.75 % 2001	20.00	102.90	9.3133
12.75 % 2002	25.00	106.315	9.5462
11.68 % 2002	5.00	104.49	9.4051
11.15 % 2002	5.00	103.50	9.4225
11.15 % 2002	10.00	103.50	9.4225
11.15 % 2002	5.00	103.53	9.4081
11.15 % 2002	5.00	103.48	9.4320
11.15 % 2002	5.00	103.50	9.4225
11.15 % 2002	10.00	103.50	9.4225
11.83 % 2003	5.00	105.975	9.6047

12.50 %	2004	5.00	108.775	9.7247
12.50 %	2004	5.00	108.865	9.6978
12.50 %	2004	5.00	108.905	9.6859
12.50 %	2004	5.00	108.88	9.6933
12.50 %	2004	5.00	108.84	9.7053
12.50 %	2004	10.00	108.89	9.6904
12.50 %	2004	5.00	108.85	9.7023
12.50 %	2004	5.00	108.845	9.7038
12.50 %	2004	5.00	108.83	9.7083
12.50 %	2004	5.00	108.89	9.6904
12.50 %	2004	10.00	108.86	9.6993
12.50 %	2004	10.00	108.87	9.6963
12.50 %	2004	1.00	108.95	9.6725
12.50 %	2004	5.00	108.875	9.6948
12.50 %	2004	5.00	108.80	9.7172
12.50 %	2004	5.00	108.885	9.6918
12.50 %	2004	5.00	108.90	9.6874
12.50 %	2004	5.00	108.90	9.6874
12.50 %	2004	5.00	108.91	9.6844
12.50 %	2004	5.00	108.89	9.6904
12.50 %	2004	5.00	108.90	9.6874
12.50 %	2004	5.00	108.89	9.6904
12.50 %	2004	5.00	108.79	9.7202
12.50 %	2004	5.00	108.89	9.6904
12.50 %	2004	10.00	108.89	9.6904
12.59 %	2004	5.00	109.40	9.7562
12.59 %	2004	10.00	109.40	9.7562
11.95 %	2004	5.00	107.50	9.7301
11.98 %	2004	10.00	107.79	9.7287
11.98 %	2004	15.00	107.81	9.7232
11.98 %	2004	5.00	107.84	9.7150
11.98 %	2004	5.00	107.805	9.7246
11.98 %	2004	5.00	107.82	9.7205
11.98 %	2004	10.00	107.885	9.7027
11.98 %	2004	5.00	107.88	9.7041
11.98 %	2004	10.00	107.88	9.7041
11.98 %	2004	5.00	107.89	9.7013
11.98 %	2004	5.00	107.805	9.7246
11.98 %	2004	5.00	107.86	9.7095
11.98 %	2004	5.00	107.88	9.7041
11.98 %	2004	5.00	107.84	9.7150
11.98 %	2004	5.00	107.89	9.7013
11.98 %	2004	5.00	107.86	9.7095
11.98 %	2004	5.00	107.83	9.7178
11.98 %	2004	5.00	107.90	9.6986
11.98 %	2004	5.00	107.84	9.7150
11.98 %	2004	10.00	107.89	9.7013
9.90 %	2005	5.00	100.27	9.8279
9.90 %	2005	5.00	100.30	9.8202
9.90 %	2005	5.00	100.33	9.8124
9.90 %	2005	5.00	100.31	9.8176
9.90 %	2005	5.00	100.27	9.8279
9.90 %	2005	5.00	100.34	9.8098
9.90 %	2005	8.00	100.30	9.8202
9.90 %	2005	5.00	100.29	9.8227

9.90 %	2005	5.00	100.28	9.8253
9.90 %	2005	5.00	100.295	9.8214
9.90 %	2005	10.00	100.315	9.8163
9.90 %	2005	5.00	100.29	9.8227
9.90 %	2005	5.00	100.33	9.8124
9.90 %	2005	5.00	100.33	9.8124
9.90 %	2005	5.00	100.28	9.8253
9.90 %	2005	5.00	100.20	9.8460
9.90 %	2005	10.00	100.295	9.8214
9.90 %	2005	5.00	100.30	9.8202
9.90 %	2005	25.00	100.30	9.8202
9.90 %	2005	5.00	100.30	9.8202
9.90 %	2005	5.00	100.30	9.8202
9.90 %	2005	5.00	100.30	9.8202
9.90 %	2005	5.00	100.34	9.8098
9.90 %	2005	10.00	100.30	9.8202
9.90 %	2005	5.00	100.26	9.8305
9.90 %	2005	5.00	100.33	9.8124
9.90 %	2005	10.00	100.32	9.8150
9.90 %	2005	5.00	100.25	9.8331
9.90 %	2005	5.00	100.30	9.8202
9.90 %	2005	5.00	100.30	9.8202
9.90 %	2005	5.00	100.22	9.8409
9.90 %	2005	5.00	100.33	9.8124
9.90 %	2005	5.00	100.34	9.8098
9.90 %	2005	5.00	100.31	9.8176
9.90 %	2005	5.00	100.31	9.8176
9.90 %	2005	10.00	100.28	9.8253
9.90 %	2005	5.00	100.28	9.8253
9.90 %	2005	5.00	100.265	9.8292
14.00 %	2005	0.40	116.45	9.8118
11.19 %	2005	5.00	105.29	9.8702
11.19 %	2005	5.00	105.34	9.8582
11.19 %	2005	5.00	105.31	9.8654
11.19 %	2005	5.00	105.36	9.8534
11.19 %	2005	5.00	105.36	9.8534
11.19 %	2005	10.00	105.295	9.8690
14.00 %	2005(INSTA	25.00	115.92	10.0697
11.68 %	2006	5.00	107.58	9.9532
11.68 %	2006	5.00	107.57	9.9554
11.68 %	2006	5.00	107.55	9.9598
11.68 %	2006	5.00	107.65	9.9381
11.68 %	2006	5.00	107.65	9.9381
11.68 %	2006	5.00	107.65	9.9381
11.68 %	2006	5.00	107.56	9.9576
11.75 %	2006	5.00	107.90	9.9549
11.75 %	2006	5.00	107.93	9.9485
11.75 %	2006	5.00	107.90	9.9549
11.75 %	2006	5.00	107.93	9.9485
11.75 %	2006	10.00	107.945	9.9452
11.75 %	2006	5.00	107.94	9.9463
11.75 %	2006	5.00	107.94	9.9463
11.90 %	2007	5.00	109.05	10.0753
11.90 %	2007	10.00	108.60	10.1610
11.90 %	2007	10.00	109.00	10.0848

11.90 %	2007	10.00	109.00	10.0848
11.90 %	2007	5.00	109.00	10.0848
11.90 %	2007	5.00	108.85	10.1133
11.90 %	2007	10.00	109.03	10.0791
11.90 %	2007	5.00	109.01	10.0829
11.90 %	2007	5.00	109.00	10.0848
11.50 %	2007	5.00	107.11	10.1106
11.50 %	2007	5.00	107.11	10.1106
12.00 %	2008	5.00	109.10	10.3010
12.00 %	2008	5.00	109.37	10.2536
12.00 %	2008	5.00	109.20	10.2834
12.00 %	2008	5.00	109.38	10.2518
12.00 %	2008	5.00	109.33	10.2606
12.00 %	2008	5.00	109.30	10.2659
12.00 %	2008	5.00	109.38	10.2518
12.00 %	2008	5.00	109.40	10.2483
12.00 %	2008	10.00	109.10	10.3010
12.00 %	2008	5.00	109.35	10.2571
12.00 %	2008	5.00	109.35	10.2571
12.00 %	2008	5.00	109.35	10.2571
11.50 %	2008	10.00	106.50	10.2905
11.50 %	2008	5.00	106.20	10.3440
11.50 %	2008	5.00	106.38	10.3119
11.50 %	2008	5.00	106.54	10.2834
11.50 %	2008	5.00	106.37	10.3137
12.25 %	2008	5.00	110.60	10.3183
12.25 %	2008	5.00	110.75	10.2928
12.25 %	2008	10.00	110.89	10.2692
12.25 %	2008	5.00	110.85	10.2759
12.25 %	2008	20.00	110.85	10.2759
11.99 %	2009	5.00	109.20	10.3805
11.99 %	2009	5.00	109.20	10.3805
11.99 %	2009	5.00	109.45	10.3395
11.99 %	2009	5.00	109.45	10.3395
11.99 %	2009	5.00	109.26	10.3706
11.99 %	2009	5.00	109.25	10.3723
11.99 %	2009	5.00	109.25	10.3723
11.99 %	2009	10.00	109.20	10.3805
11.99 %	2009	5.00	109.25	10.3723
11.99 %	2009	5.00	109.35	10.3558
11.99 %	2009	20.00	109.05	10.4051
11.99 %	2009	5.00	109.25	10.3723
11.99 %	2009	5.00	109.25	10.3723
11.99 %	2009	5.00	109.24	10.3739
11.99 %	2009	5.00	109.22	10.3772
11.99 %	2009	5.00	109.21	10.3788
11.99 %	2009	5.00	109.42	10.3444
11.99 %	2009	5.00	109.40	10.3476
11.99 %	2009	5.00	109.25	10.3723
11.99 %	2009	10.00	109.35	10.3558
11.99 %	2009	10.00	109.23	10.3755
11.99 %	2009	10.00	109.23	10.3755
11.99 %	2009	5.00	109.37	10.3526
12.29 %	2010	0.25	111.45	10.3862
12.29 %	2010	0.15	111.45	10.3862

12.29 %	2010	0.40	111.41	10.3923
12.25 %	2010	5.00	110.84	10.4848
12.25 %	2010	10.00	110.60	10.5211
12.25 %	2010	5.00	110.60	10.5211
12.25 %	2010	10.00	110.60	10.5211
12.25 %	2010	15.00	110.60	10.5211
12.25 %	2010	30.00	110.60	10.5211
12.25 %	2010	5.00	110.59	10.5226
12.25 %	2010	50.00	110.60	10.5211
12.25 %	2010	10.00	110.60	10.5211
12.25 %	2010	50.00	110.60	10.5211
12.25 %	2010	5.00	110.84	10.4848
12.25 %	2010	10.00	110.79	10.4923
12.25 %	2010	5.00	110.82	10.4878
12.25 %	2010	10.00	110.60	10.5211
12.25 %	2010	10.00	110.80	10.4908
12.25 %	2010	150.00	110.90	10.4757
12.25 %	2010	5.00	110.65	10.5135
12.25 %	2010	5.00	110.68	10.5090
12.25 %	2010	5.00	110.74	10.4999
12.25 %	2010	20.00	110.60	10.5211
12.25 %	2010	5.00	110.60	10.5211
12.25 %	2010	5.00	110.595	10.5218
12.25 %	2010	5.00	110.60	10.5211
12.25 %	2010	10.00	110.60	10.5211
12.25 %	2010	5.00	110.60	10.5211
12.25 %	2010	5.00	110.60	10.5211
12.25 %	2010	10.00	110.60	10.5211
12.25 %	2010	5.00	110.60	10.5211
12.25 %	2010	5.00	110.60	10.5211
12.25 %	2010	15.00	110.59	10.5226
12.25 %	2010	1.00	110.78	10.4938
12.25 %	2010	5.00	110.60	10.5211
12.25 %	2010	5.00	110.60	10.5211
12.25 %	2010	5.00	110.60	10.5211
12.25 %	2010	10.00	110.60	10.5211
12.25 %	2010	10.00	110.60	10.5211
12.25 %	2010	5.00	110.60	10.5211
12.25 %	2010	5.00	110.78	10.4938
12.25 %	2010	5.00	110.72	10.5029
12.25 %	2010	5.00	110.60	10.5211
12.25 %	2010	50.00	110.60	10.5211
12.25 %	2010	25.00	110.575	10.5248
12.25 %	2010	10.00	110.77	10.4953
12.25 %	2010	10.00	110.80	10.4908
12.25 %	2010	5.00	110.74	10.4999
12.25 %	2010	5.00	110.74	10.4999
12.25 %	2010	5.00	110.60	10.5211
12.25 %	2010	5.00	110.83	10.4863
12.25 %	2010	5.00	110.70	10.5059
12.25 %	2010	5.00	110.84	10.4848
12.25 %	2010	20.00	110.60	10.5211
12.25 %	2010	10.00	110.84	10.4848
12.25 %	2010	5.00	110.765	10.4961
12.25 %	2010	50.00	110.60	10.5211

12.25 %	2010	15.00	110.59	10.5226
12.25 %	2010	5.00	110.595	10.5218
12.25 %	2010	10.00	110.59	10.5226
12.25 %	2010	5.00	110.60	10.5211
12.25 %	2010	10.00	110.60	10.5211
12.25 %	2010	5.00	110.60	10.5211
12.25 %	2010	10.00	110.60	10.5211
12.25 %	2010	20.00	110.55	10.5286
12.25 %	2010	20.00	110.55	10.5286
12.25 %	2010	20.00	110.55	10.5286
12.25 %	2010	40.00	110.675	10.5097
12.25 %	2010	5.00	110.59	10.5226
12.25 %	2010	5.00	110.60	10.5211
12.25 %	2010	5.00	110.74	10.4999
12.25 %	2010	10.00	110.75	10.4984
12.25 %	2010	5.00	110.75	10.4984
12.25 %	2010	10.00	110.76	10.4969
12.25 %	2010	10.00	110.85	10.4833
12.25 %	2010	10.00	110.77	10.4953
12.25 %	2010	20.00	110.60	10.5211
12.25 %	2010	10.00	110.60	10.5211
12.25 %	2010	5.00	110.83	10.4863
12.25 %	2010	25.00	110.60	10.5211
12.25 %	2010	5.00	110.67	10.5105
12.25 %	2010	5.00	110.64	10.5150
12.25 %	2010	5.00	110.77	10.4953
12.25 %	2010	10.00	110.72	10.5029
12.25 %	2010	10.00	110.70	10.5059
12.25 %	2010	5.00	110.72	10.5029
12.25 %	2010	15.00	110.595	10.5218
12.25 %	2010	10.00	110.65	10.5135
12.25 %	2010	5.00	110.80	10.4908
12.25 %	2010	5.00	110.82	10.4878
12.25 %	2010	10.00	110.74	10.4999
12.25 %	2010	5.00	110.82	10.4878
12.25 %	2010	5.00	110.83	10.4863
12.25 %	2010	15.00	110.60	10.5211
12.32 %	2011	5.00	111.24	10.5402
12.32 %	2011	5.00	110.80	10.6047
12.32 %	2011	5.00	111.205	10.5453
12.32 %	2011	5.00	111.23	10.5416
12.32 %	2011	5.00	111.00	10.5753
12.32 %	2011	5.00	111.20	10.5460
12.32 %	2011	5.00	111.23	10.5416
12.32 %	2011	5.00	111.12	10.5577
12.32 %	2011	5.00	111.23	10.5416
12.32 %	2011	10.00	111.20	10.5460
12.32 %	2011	5.00	111.205	10.5453
12.32 %	2011	5.00	110.75	10.6120
12.32 %	2011	5.00	111.20	10.5460
12.32 %	2011	20.00	111.25	10.5387
12.32 %	2011	10.00	110.80	10.6047
12.32 %	2011	5.00	111.20	10.5460
12.32 %	2011	5.00	111.20	10.5460
12.32 %	2011	5.00	111.22	10.5431

12.32 %	2011	5.00	111.33	10.5270
12.32 %	2011	20.00	111.33	10.5270
12.32 %	2011	5.00	111.30	10.5314
10.25 %	2012	0.10	98.10	10.5292
12.40 %	2013	5.00	111.85	10.7031
11.83 %	2014	5.00	108.23	10.7000
11.83 %	2014	5.00	108.25	10.6974
11.83 %	2014	5.00	108.22	10.7013
11.83 %	2014	5.00	108.20	10.7039
11.83 %	2014	5.00	108.25	10.6974
11.83 %	2014	10.00	108.25	10.6974
11.83 %	2014	5.00	108.20	10.7039
11.83 %	2014	10.00	108.25	10.6974
11.83 %	2014	5.00	108.15	10.7103
11.83 %	2014	5.00	108.23	10.7000
11.83 %	2014	5.00	108.22	10.7013
11.83 %	2014	5.00	108.25	10.6974
11.83 %	2014	5.00	107.97	10.7337
11.83 %	2014	5.00	107.97	10.7337
11.83 %	2014	1.50	108.10	10.7168
11.83 %	2014	15.00	108.25	10.6974
11.83 %	2014	5.00	108.035	10.7252
11.83 %	2014	10.00	108.08	10.7194
11.83 %	2014	5.00	107.83	10.7518
11.83 %	2014	5.00	108.15	10.7103
11.83 %	2014	5.00	108.27	10.6948
11.83 %	2014	5.00	108.27	10.6948
11.83 %	2014	5.00	108.15	10.7103
11.83 %	2014	5.00	108.10	10.7168
11.83 %	2014	10.00	107.93	10.7389
11.83 %	2014	5.00	108.035	10.7252
11.83 %	2014	5.00	108.13	10.7129
11.83 %	2014	2.00	108.25	10.6974
11.83 %	2014	10.00	108.03	10.7259
11.83 %	2014	5.00	108.03	10.7259
11.83 %	2014	5.00	107.97	10.7337
11.83 %	2014	5.00	108.10	10.7168
11.83 %	2014	10.00	107.97	10.7337
11.83 %	2014	5.00	108.00	10.7298
11.50 %	2015	5.00	105.35	10.7722
10.70 %	2020	0.20	99.70	10.7356
10.70 %	2020	1.00	99.73	10.7319
10.70 %	2020	0.50	99.80	10.7234
10.70 %	2020	5.00	99.64	10.7430
Total		2851.55		
B. State Government Securities				
12.50% MAHARASHTRA SDL 2004		12.3982	108.25	9.9335
12.30%GUJARAT STATE DEVELOPMENT LOAN 2007		1.00	109.50	10.4255
11.50% RAJASTHAN S.D. 2009		10.00	105.70	10.5144
11% AP SDL 2010		0.025	102.75	10.5411
11% AP SDL 2010		0.02	102.75	10.5411
Total		23.4432		
C. Treasury Bills				
(i) 91 Day Bills (Maturity-wise)				

(DD/MM/YYYY)			
22/05/2000	5.00	99.6496	7.5291
27/05/2000	10.00	99.5500	7.4791
17/06/2000	6.00	99.0548	8.0776
10/07/2000	15.00	98.5741	7.9778
24/07/2000	22.00	98.2239	8.2274
Total	58.00		
(ii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
22/06/2000	8.00	98.9460	8.0780
22/06/2000	6.00	98.9460	8.0780
20/07/2000	10.00	98.3011	8.2775
Total	24.00		
(iii) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
19/05/2000	1.00	99.7227	7.2298
19/05/2000	15.00	99.7112	7.5305
15/06/2000	15.00	99.1314	7.7790
08/03/2001	25.00	93.0356	8.8756
19/04/2001	1.00	91.8771	9.1947
19/04/2001	5.00	92.0359	9.0252
03/05/2001	15.00	91.6508	9.1349
03/05/2001	25.00	91.5840	9.2147
03/05/2001	10.00	91.6508	9.1349
03/05/2001	5.00	91.7009	9.0751
03/05/2001	51.1375	91.6174	9.1748
Total	168.1375		

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				
12.14 % 2000	50.00	100.20	5.70	1
11.64 % 2000	65.00	100.55	6.50	3
11.64 % 2000	20.00	100.55	6.50	3
11.40 % 2000	15.00	100.90	6.50	3
11.40 % 2000	35.00	100.90	6.60	3
11.40 % 2000	25.00	100.85	7.00	3
11.40 % 2000	28.70	100.85	6.75	3
11.40 % 2000	25.00	100.84	5.75	1
11.40 % 2000	100.00	100.85	6.25	3
11.40 % 2000	32.00	100.85	6.25	3
11.40 % 2000	60.00	100.85	6.75	3
11.40 % 2000	40.00	100.85	6.75	3
11.40 % 2000	25.00	100.82	6.55	3
11.40 % 2000	25.00	100.82	6.55	3
11.40 % 2000	25.00	100.85	6.55	3
11.40 % 2000	25.00	100.82	6.55	3
11.55 % 2001	50.00	102.40	6.90	3
11.55 % 2001	10.00	102.38	6.25	3
11.55 % 2001	20.00	102.40	7.00	3

11.55 %	2001	15.00	102.40	6.90	3
10.85 %	2001	22.00	101.76	5.50	1
11.75 %	2001	100.00	102.93	6.50	3
11.75 %	2001	47.00	102.93	6.00	3
11.75 %	2001	10.00	102.50	6.75	3
11.75 %	2001	50.00	102.85	6.90	3
11.75 %	2001	5.00	102.94	5.50	1
11.47 %	2001	25.00	103.05	6.50	3
11.15 %	2002	50.00	103.45	6.60	3
11.15 %	2002	5.00	103.50	5.50	1
11.83 %	2003	25.00	106.00	6.50	3
11.83 %	2003	30.00	106.05	6.50	3
12.50 %	2004	20.00	108.88	6.50	3
12.50 %	2004	15.00	108.87	6.55	3
12.50 %	2004	55.00	108.87	6.50	3
12.50 %	2004	90.00	108.87	6.25	1
12.50 %	2004	55.00	108.80	6.60	3
11.98 %	2004	20.00	107.85	6.50	3
11.98 %	2004	55.00	107.87	6.50	3
9.90 %	2005	10.00	100.33	6.10	1
11.19 %	2005	5.00	105.40	7.00	3
11.19 %	2005	5.00	105.35	6.50	3
12.00 %	2008	25.00	109.35	6.50	3
12.00 %	2008	25.00	109.35	6.50	3
12.29 %	2010	40.00	110.90	6.75	3
12.32 %	2011	5.00	111.00	6.75	3
12.40 %	2013	25.00	112.00	7.15	3
Total		1509.70			
B. Treasury Bills		NIL			

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