

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 06 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			
12.14 % 2000	5.00	100.225	8.3144
11.64 % 2000	5.00	100.565	8.8715
11.40 % 2000	10.00	100.87	9.0670
11.40 % 2000	5.00	100.89	9.0155
11.40 % 2000	5.00	100.89	9.0155
11.40 % 2000	5.00	100.89	9.0155
11.40 % 2000	5.00	100.89	9.0155
11.40 % 2000	5.00	100.88	9.0412
11.40 % 2000	5.00	100.89	9.0155
11.40 % 2000	20.00	100.89	9.0155
13.85 % 2000	10.00	102.80	9.2045
13.85 % 2000	10.00	102.82	9.1727
13.85 % 2000	37.70	102.82	9.1727
13.85 % 2000	15.00	102.78	9.2364
13.85 % 2001	10.00	103.80	9.2521
13.85 % 2001	5.00	103.85	9.1940
13.85 % 2001	5.00	103.81	9.2405
13.85 % 2001	10.00	103.83	9.2172
11.55 % 2001	5.00	102.46	9.2308
10.85 % 2001	10.00	101.78	9.2595
10.85 % 2001	10.00	101.79	9.2509
10.85 % 2001	10.011	101.80	9.2422
10.85 % 2001	10.00	101.79	9.2509
11.75 % 2001	5.00	102.98	9.2434
11.75 % 2001	5.00	102.98	9.2434
11.75 % 2001	5.00	102.98	9.2434
11.75 % 2001	10.00	102.99	9.2352
11.75 % 2001	10.00	102.88	9.3247
11.75 % 2001	5.00	103.00	9.2271
11.75 % 2001	5.00	103.00	9.2271
11.75 % 2001	10.00	103.00	9.2271
11.75 % 2001	5.00	103.01	9.2190
11.75 % 2001	10.00	102.985	9.2393
11.75 % 2001	10.00	102.88	9.3247
11.75 % 2001	25.00	102.875	9.3288
11.15 % 2002	5.00	103.50	9.4206
11.15 % 2002	5.00	103.54	9.4014
11.15 % 2002	10.00	103.52	9.4110
11.15 % 2002	5.00	103.61	9.3680
11.15 % 2002	5.00	103.53	9.4062

11.15 %	2002	5.00	103.56	9.3919
11.15 %	2002	5.00	103.58	9.3823
11.15 %	2002	5.00	103.52	9.4110
11.55 %	2002(I)	10.00	104.63	9.4434
11.55 %	2002(I)	5.00	104.63	9.4434
11.55 %	2002(I)	5.00	104.63	9.4434
11.83 %	2003	10.00	106.12	9.5515
11.83 %	2003	50.00	106.17	9.5337
11.83 %	2003	10.00	106.21	9.5194
11.83 %	2003	5.00	106.14	9.5444
11.83 %	2003	10.00	106.15	9.5408
11.83 %	2003	10.00	106.00	9.5942
11.83 %	2003	15.00	106.05	9.5764
11.83 %	2003	5.00	106.10	9.5586
12.50 %	2004	5.00	109.00	9.6558
12.50 %	2004	5.00	109.00	9.6558
12.50 %	2004	5.00	108.975	9.6633
12.50 %	2004	5.00	109.04	9.6439
12.50 %	2004	5.00	108.99	9.6588
12.50 %	2004	5.00	108.925	9.6782
12.50 %	2004	5.00	108.94	9.6737
12.50 %	2004	5.00	108.93	9.6767
12.50 %	2004	5.00	108.985	9.6603
12.50 %	2004	5.00	108.93	9.6767
12.50 %	2004	10.00	108.95	9.6707
12.50 %	2004	15.00	108.94	9.6737
12.50 %	2004	5.00	108.96	9.6678
12.50 %	2004	5.00	108.95	9.6707
12.50 %	2004	5.00	108.99	9.6588
12.50 %	2004	5.00	109.02	9.6499
12.50 %	2004	5.00	109.02	9.6499
12.50 %	2004	5.00	108.99	9.6588
12.35 %	2004	3.00	108.00	9.9003
12.59 %	2004	5.00	109.53	9.7180
11.75 %	2004	5.00	106.74	9.7180
11.95 %	2004	10.00	107.52	9.7234
11.98 %	2004	5.00	107.97	9.6782
11.98 %	2004	5.00	108.03	9.6618
11.98 %	2004	5.00	107.87	9.7056
11.98 %	2004	5.00	107.95	9.6837
11.98 %	2004	5.00	107.91	9.6946
11.98 %	2004	5.00	108.03	9.6618
11.98 %	2004	5.00	108.03	9.6618
11.98 %	2004	5.00	108.00	9.6700
11.98 %	2004	5.00	108.00	9.6700
11.98 %	2004	5.00	108.02	9.6645
9.90 %	2005	5.448	100.37	9.8019
9.90 %	2005	10.00	100.325	9.8135
9.90 %	2005	10.00	100.33	9.8122
9.90 %	2005	5.00	100.36	9.8044
9.90 %	2005	5.00	100.33	9.8122
9.90 %	2005	10.00	100.38	9.7993
9.90 %	2005	5.00	100.32	9.8148
9.90 %	2005	10.00	100.35	9.8070
9.90 %	2005	5.00	100.335	9.8109

9.90 %	2005	5.00	100.34	9.8096
9.90 %	2005	5.00	100.40	9.7941
9.90 %	2005	5.00	100.40	9.7941
9.90 %	2005	5.00	100.33	9.8122
9.90 %	2005	10.00	100.33	9.8122
9.90 %	2005	5.00	100.33	9.8122
9.90 %	2005	5.00	100.33	9.8122
9.90 %	2005	5.00	100.31	9.8174
9.90 %	2005	5.00	100.39	9.7967
9.90 %	2005	5.00	100.375	9.8006
9.90 %	2005	5.00	100.38	9.7993
9.90 %	2005	10.00	100.38	9.7993
9.90 %	2005	5.00	100.39	9.7967
9.90 %	2005	5.00	100.39	9.7967
9.90 %	2005	10.00	100.39	9.7967
9.90 %	2005	5.00	100.39	9.7967
9.90 %	2005	5.00	100.375	9.8006
9.90 %	2005	5.00	100.39	9.7967
9.90 %	2005	5.00	100.34	9.8096
9.90 %	2005	5.00	100.34	9.8096
9.90 %	2005	5.00	100.31	9.8174
9.90 %	2005	5.00	100.405	9.7928
9.90 %	2005	5.00	100.33	9.8122
9.90 %	2005	10.00	100.35	9.8070
9.90 %	2005	5.00	100.33	9.8122
9.90 %	2005	10.00	100.35	9.8070
9.90 %	2005	5.00	100.325	9.8135
11.25 %	2005	10.00	105.60	9.8219
11.25 %	2005	20.00	105.60	9.8219
11.19 %	2005	5.00	105.50	9.8193
11.19 %	2005	5.00	105.52	9.8146
11.19 %	2005	5.00	105.38	9.8481
11.19 %	2005	5.00	105.39	9.8457
11.19 %	2005	5.00	105.36	9.8529
11.19 %	2005	5.00	105.50	9.8193
11.19 %	2005	5.00	105.40	9.8433
11.19 %	2005	5.00	105.40	9.8433
11.19 %	2005	5.00	105.51	9.8170
11.68 %	2006	5.00	107.65	9.9374
11.68 %	2006	5.00	107.67	9.9331
11.68 %	2006	5.00	107.67	9.9331
11.68 %	2006	10.00	107.67	9.9331
11.68 %	2006	10.00	107.65	9.9374
11.75 %	2006	5.00	108.02	9.9283
11.75 %	2006	5.00	108.03	9.9262
11.75 %	2006	5.00	108.00	9.9326
11.75 %	2006	5.00	107.98	9.9370
11.75 %	2006	5.00	107.955	9.9423
11.75 %	2006	5.00	107.955	9.9423
11.75 %	2006	5.00	108.04	9.9240
11.75 %	2006	5.00	108.00	9.9326
11.75 %	2006	10.00	108.04	9.9240
11.50 %	2006	5.00	106.78	9.9733
11.90 %	2007	5.00	109.10	10.0654
11.90 %	2007	10.00	109.06	10.0730

11.90 %	2007	5.00	109.03	10.0787
11.90 %	2007	5.00	109.10	10.0654
11.90 %	2007	5.00	109.10	10.0654
12.00 %	2008	5.00	109.50	10.2303
12.00 %	2008	5.00	109.40	10.2478
12.00 %	2008	5.00	109.40	10.2478
12.00 %	2008	10.00	109.42	10.2443
12.00 %	2008	10.00	109.52	10.2268
12.00 %	2008	5.00	109.49	10.2320
12.00 %	2008	10.00	109.51	10.2285
12.00 %	2008	5.00	109.50	10.2303
12.00 %	2008	5.00	109.30	10.2654
12.00 %	2008	5.00	109.43	10.2425
12.00 %	2008	10.00	109.49	10.2320
12.00 %	2008	5.00	109.50	10.2303
12.00 %	2008	0.084	110.45	10.0648
12.00 %	2008	5.00	109.49	10.2320
12.00 %	2008	5.00	109.40	10.2478
12.00 %	2008	5.00	109.42	10.2443
12.00 %	2008	5.00	109.43	10.2425
11.50 %	2008	5.00	106.60	10.2726
11.50 %	2008	5.00	106.665	10.2610
11.50 %	2008	5.00	106.65	10.2637
11.50 %	2008	10.00	106.63	10.2673
11.50 %	2008	5.00	106.65	10.2637
11.50 %	2008	10.00	106.65	10.2637
11.50 %	2008	5.00	106.60	10.2726
11.50 %	2008	10.00	106.62	10.2690
12.25 %	2008	5.00	110.85	10.2755
12.25 %	2008	5.00	110.82	10.2805
12.25 %	2008	20.00	110.85	10.2755
11.99 %	2009	5.00	109.44	10.3407
11.99 %	2009	5.00	109.41	10.3456
11.99 %	2009	10.00	109.35	10.3555
11.99 %	2009	5.00	109.44	10.3407
11.99 %	2009	5.00	109.42	10.3440
11.99 %	2009	5.00	109.39	10.3489
11.99 %	2009	5.00	109.36	10.3538
11.99 %	2009	5.00	109.435	10.3415
11.99 %	2009	5.00	109.25	10.3719
11.99 %	2009	5.00	109.44	10.3407
11.99 %	2009	5.00	109.42	10.3440
11.99 %	2009	5.00	109.42	10.3440
11.99 %	2009	5.00	109.43	10.3423
11.99 %	2009	5.00	109.40	10.3473
12.25 %	2010	0.25	110.75	10.4982
12.25 %	2010	5.00	110.60	10.5209
12.25 %	2010	5.00	110.65	10.5133
12.25 %	2010	20.00	110.58	10.5239
12.25 %	2010	5.00	110.80	10.4906
12.25 %	2010	5.00	110.75	10.4982
12.25 %	2010	5.00	110.77	10.4951
12.25 %	2010	5.00	110.77	10.4951
12.25 %	2010	5.00	110.85	10.4831
12.25 %	2010	10.00	110.80	10.4906

12.25 %	2010	5.00	110.82	10.4876
12.25 %	2010	10.00	110.79	10.4921
12.25 %	2010	20.00	110.85	10.4831
12.25 %	2010	5.00	110.83	10.4861
12.25 %	2010	10.00	110.84	10.4846
12.25 %	2010	5.00	110.82	10.4876
12.25 %	2010	10.00	110.83	10.4861
12.25 %	2010	5.00	110.825	10.4868
12.25 %	2010	10.00	110.69	10.5072
12.25 %	2010	5.00	110.74	10.4997
12.25 %	2010	10.00	110.75	10.4982
12.25 %	2010	5.00	110.74	10.4997
12.25 %	2010	5.00	110.83	10.4861
12.25 %	2010	10.00	110.84	10.4846
12.25 %	2010	5.00	110.82	10.4876
12.25 %	2010	10.00	110.82	10.4876
12.25 %	2010	5.00	110.73	10.5012
12.25 %	2010	5.00	110.80	10.4906
12.25 %	2010	10.00	110.81	10.4891
12.25 %	2010	10.00	110.72	10.5027
12.25 %	2010	5.00	110.85	10.4831
12.25 %	2010	5.00	110.82	10.4876
12.25 %	2010	5.00	110.81	10.4891
12.32 %	2011	10.00	111.23	10.5414
12.32 %	2011	5.00	111.24	10.5399
12.32 %	2011	25.00	111.25	10.5385
12.32 %	2011	15.00	111.25	10.5385
12.32 %	2011	5.00	111.26	10.5370
12.32 %	2011	1.00	111.30	10.5312
12.32 %	2011	5.00	111.23	10.5414
12.32 %	2011	10.00	111.20	10.5458
10.25 %	2012	2.00	98.05	10.5369
11.83 %	2014	10.00	108.23	10.7000
11.83 %	2014	5.00	108.20	10.7039
11.83 %	2014	10.00	108.16	10.7091
11.83 %	2014	10.00	108.18	10.7065
11.83 %	2014	5.00	108.14	10.7117
11.83 %	2014	15.00	108.17	10.7078
11.83 %	2014	10.00	108.17	10.7078
11.50 %	2015	0.05	106.64	10.6056
12.60 %	2018	5.00	114.50	10.7756
10.70 %	2020	5.00	99.73	10.7319
Total		1754.543		
B. State Government Securities				
12.50% ANDHRA PRADESH SDL 2009	4.00	110.30	10.6553	
12.25% TAMIL NADU SDL 2009	10.00	109.94	10.5084	
12.25% TAMIL NADU SDL 2009	5.00	109.94	10.5084	
11.08% KARNATAKA G.S. 2010	10.00	102.60	10.6381	
Total		29.00		
C. Treasury Bills				
(i) 91 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
27/05/2000	0.032	99.5989	6.9804	
17/07/2000	8.00	98.4273	8.0779	
24/07/2000	3.00	98.2875	8.0280	

24/07/2000	15.00	98.3189	7.8783	
Total	26.032			
(ii) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
19/05/2000	3.00	99.7389	7.3299	
03/05/2001	10.00	91.7052	9.0950	
03/05/2001	50.00	91.6802	9.1249	
03/05/2001	5.00	91.5519	9.2786	
03/05/2001	5.00	91.7804	9.0052	
03/05/2001	5.00	91.7219	9.0751	
03/05/2001	5.00	91.7219	9.0751	
03/05/2001	5.00	91.7219	9.0751	
Total	88.00			
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				
11.64 % 2000	90.00	100.55	7.60	15
12.50 % 2004	31.00	108.85	7.40	15
11.50 % 2009	17.00	106.60	7.00	2
12.40 % 2013	19.50	111.60	9.60	14
12.30 % 2016	15.00	111.10	8.65	15
Total	172.50			
B. TREASURY BILLS				
	NIL			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 06 May 2000