

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 08 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			
6.00 % 2002	0.15	103.25	#
Contract Date : May 03, 2000			
11.83 % 2003	25.00	106.10	9.5602
9.90 % 2005	15.00	100.36	9.8046
Contract Date : May 05, 2000			
13.85 % 2000	10.00	102.80	9.2045
11.55 % 2001	5.00	102.50	9.1943
11.55 % 2001	10.00	102.47	9.2217
10.85 % 2001	10.00	101.83	9.2163
11.75 % 2001	5.00	103.01	9.2190
11.75 % 2001	10.00	102.99	9.2352
11.75 % 2001	10.00	103.00	9.2271
11.15 % 2002	5.00	103.60	9.3727
11.15 % 2002	10.00	103.58	9.3823
11.15 % 2002	10.00	103.58	9.3823
11.55 % 2002(I)	10.00	104.71	9.4081
11.83 % 2003	5.00	106.21	9.5194
11.83 % 2003	5.00	106.23	9.5123
11.83 % 2003	5.00	106.24	9.5088
12.50 % 2004	5.00	109.01	9.6529
12.50 % 2004	5.00	109.01	9.6529
12.50 % 2004	5.00	109.03	9.6469
12.50 % 2004	5.00	109.03	9.6469
12.50 % 2004	5.00	109.02	9.6499
12.50 % 2004	5.00	109.04	9.6439
12.50 % 2004	15.00	109.05	9.6409
12.50 % 2004	5.00	109.05	9.6409
12.50 % 2004	5.00	109.045	9.6424
12.50 % 2004	5.00	109.04	9.6439
12.50 % 2004	5.00	109.02	9.6499
12.50 % 2004	5.00	109.02	9.6499
12.50 % 2004	10.00	109.02	9.6499
12.50 % 2004	10.00	108.98	9.6618
12.59 % 2004	10.00	109.52	9.7209
11.75 % 2004	5.00	106.78	9.7065
11.95 % 2004	15.00	107.66	9.6841
11.95 % 2004	5.00	107.60	9.7009
11.98 % 2004	5.00	108.00	9.6700
11.98 % 2004	5.00	108.02	9.6645

11.98 %	2004	10.00	108.04	9.6590
11.98 %	2004	5.00	108.04	9.6590
11.98 %	2004	5.00	108.04	9.6590
9.90 %	2005	5.00	100.40	9.7941
9.90 %	2005	5.00	100.40	9.7941
9.90 %	2005	5.00	100.40	9.7941
9.90 %	2005	5.00	100.40	9.7941
9.90 %	2005	5.00	100.40	9.7941
9.90 %	2005	5.00	100.40	9.7941
9.90 %	2005	5.00	100.39	9.7967
9.90 %	2005	5.00	100.395	9.7954
11.19 %	2005	5.00	105.39	9.8457
14.00 %	2005(INSTA	5.00	116.10	10.0280
14.00 %	2005(INSTA	10.00	116.15	10.0168
11.68 %	2006	10.00	107.73	9.9201
11.68 %	2006	10.00	107.71	9.9244
11.75 %	2006	5.00	108.05	9.9219
11.90 %	2007	10.00	109.09	10.0673
11.90 %	2007	10.00	109.08	10.0692
12.00 %	2008	5.00	109.505	10.2294
12.00 %	2008	10.00	109.53	10.2250
12.00 %	2008	5.00	109.53	10.2250
12.00 %	2008	10.00	109.46	10.2373
12.00 %	2008	5.00	109.52	10.2268
12.00 %	2008	5.00	109.52	10.2268
12.00 %	2008	5.00	109.52	10.2268
12.00 %	2008	5.00	109.52	10.2268
11.99 %	2009	5.00	109.45	10.3391
11.99 %	2009	5.00	109.45	10.3391
11.99 %	2009	5.00	109.40	10.3473
11.99 %	2009	5.00	109.35	10.3555
12.29 %	2010	10.00	111.30	10.4090
12.25 %	2010	10.00	110.84	10.4846
12.25 %	2010	15.00	110.83	10.4861
12.25 %	2010	10.00	110.83	10.4861
12.25 %	2010	5.00	110.83	10.4861
12.25 %	2010	15.00	110.83	10.4861
12.25 %	2010	10.00	110.84	10.4846
12.25 %	2010	5.00	110.83	10.4861
12.25 %	2010	5.00	110.825	10.4868
12.25 %	2010	5.00	110.82	10.4876
12.32 %	2011	5.00	111.23	10.5414
11.83 %	2014	1.00	108.05	10.7233
11.83 %	2014	10.00	108.17	10.7078
10.70 %	2020	0.50	99.78	10.7257
Contract Date : May 08, 2000				
11.40 %	2000	0.50	100.90	8.9545
13.85 %	2001	5.00	103.80	9.2240
13.85 %	2001	10.00	103.85	9.1656
12.08 %	2001	5.00	102.85	9.3575
12.08 %	2001	5.00	102.90	9.3113
11.55 %	2001	5.00	102.44	9.2392
10.85 %	2001	0.01	102.10	8.9756
10.85 %	2001	5.00	101.80	9.2355
10.85 %	2001	10.00	101.80	9.2355

10.85 %	2001	5.00	101.80	9.2355
10.85 %	2001	5.00	101.795	9.2399
11.75 %	2001	5.00	102.97	9.2414
11.75 %	2001	5.00	102.97	9.2414
11.75 %	2001	5.00	102.98	9.2332
11.75 %	2001	10.00	102.98	9.2332
11.75 %	2001	10.00	102.99	9.2251
11.75 %	2001	10.00	102.99	9.2251
11.47 %	2001	10.00	103.05	9.3405
11.15 %	2002	5.00	103.56	9.3880
11.15 %	2002	5.00	103.54	9.3976
11.15 %	2002	5.00	103.53	9.4024
11.15 %	2002	5.00	103.54	9.3976
11.15 %	2002	5.00	103.53	9.4024
11.15 %	2002	5.00	103.54	9.3976
11.15 %	2002	5.00	103.54	9.3976
11.83 %	2003	5.00	106.22	9.5127
11.83 %	2003	5.00	106.21	9.5162
11.83 %	2003	5.00	106.20	9.5198
11.83 %	2003	5.00	106.18	9.5269
11.83 %	2003	5.00	106.16	9.5341
12.50 %	2004	5.00	108.92	9.6763
12.50 %	2004	5.00	108.96	9.6643
12.50 %	2004	5.00	108.955	9.6658
12.50 %	2004	5.00	108.96	9.6643
12.50 %	2004	5.00	108.96	9.6643
12.50 %	2004	5.00	109.01	9.6494
12.50 %	2004	5.00	108.92	9.6763
12.50 %	2004	5.00	108.975	9.6599
12.50 %	2004	5.00	108.95	9.6673
12.50 %	2004	5.00	108.945	9.6688
12.50 %	2004	5.00	108.95	9.6673
12.50 %	2004	5.00	109.03	9.6434
12.50 %	2004	5.00	108.96	9.6643
12.50 %	2004	5.00	108.93	9.6733
12.50 %	2004	5.00	108.94	9.6703
12.50 %	2004	5.00	108.99	9.6554
12.50 %	2004	5.00	108.93	9.6733
12.59 %	2004	10.00	109.53	9.7153
11.95 %	2004	5.00	107.55	9.7127
11.95 %	2004	5.00	107.55	9.7127
11.98 %	2004	5.00	107.97	9.6758
11.98 %	2004	5.00	107.98	9.6730
9.90 %	2005	5.00	100.30	9.8196
9.90 %	2005	5.00	100.305	9.8183
9.90 %	2005	5.00	100.38	9.7989
9.90 %	2005	5.00	100.345	9.8080
9.90 %	2005	10.00	100.305	9.8183
9.90 %	2005	15.00	100.30	9.8196
9.90 %	2005	5.00	100.33	9.8118
9.90 %	2005	5.00	100.30	9.8196
9.90 %	2005	5.00	100.30	9.8196
9.90 %	2005	5.00	100.30	9.8196
9.90 %	2005	5.00	100.35	9.8067
9.90 %	2005	5.00	100.36	9.8041

9.90 %	2005	5.00	100.34	9.8093
9.90 %	2005	20.00	100.29	9.8222
9.90 %	2005	10.00	100.315	9.8157
9.90 %	2005	5.00	100.33	9.8118
9.90 %	2005	5.00	100.31	9.8170
9.90 %	2005	5.00	100.32	9.8144
9.90 %	2005	5.00	100.30	9.8196
9.90 %	2005	10.00	100.315	9.8157
9.90 %	2005	5.00	100.30	9.8196
9.90 %	2005	5.00	100.30	9.8196
9.90 %	2005	5.00	100.35	9.8067
9.90 %	2005	5.00	100.30	9.8196
9.90 %	2005	10.00	100.33	9.8118
9.90 %	2005	5.00	100.34	9.8093
9.90 %	2005	5.00	100.30	9.8196
9.90 %	2005	5.00	100.385	9.7976
9.90 %	2005	10.00	100.31	9.8170
11.19 %	2005	5.00	105.42	9.8374
11.68 %	2006	5.00	107.69	9.9273
11.68 %	2006	5.00	107.68	9.9295
11.68 %	2006	10.00	107.68	9.9295
11.75 %	2006	5.00	107.99	9.9333
11.75 %	2006	5.00	107.95	9.9420
11.75 %	2006	5.00	108.00	9.9312
12.00 %	2008	5.00	109.35	10.2556
12.00 %	2008	5.00	109.25	10.2731
12.00 %	2008	1.0995	109.40	10.2468
12.00 %	2008	0.7665	109.40	10.2468
12.00 %	2008	10.00	109.25	10.2731
12.00 %	2008	10.00	109.25	10.2731
11.50 %	2008	10.00	106.55	10.2812
12.25 %	2008	5.00	110.64	10.3102
11.99 %	2009	5.00	109.22	10.3760
11.99 %	2009	5.00	109.22	10.3760
11.99 %	2009	10.00	109.245	10.3719
11.99 %	2009	10.00	109.22	10.3760
11.99 %	2009	5.00	109.25	10.3711
11.99 %	2009	5.00	109.22	10.3760
11.99 %	2009	5.00	109.25	10.3711
11.99 %	2009	5.00	109.24	10.3727
11.99 %	2009	5.00	109.28	10.3662
11.99 %	2009	5.00	109.25	10.3711
11.99 %	2009	10.00	109.25	10.3711
12.29 %	2010	10.00	110.85	10.4779
12.25 %	2010	10.00	110.67	10.5099
12.25 %	2010	5.00	110.75	10.4978
12.25 %	2010	10.00	110.78	10.4932
12.25 %	2010	5.00	110.75	10.4978
12.25 %	2010	5.00	110.70	10.5053
12.25 %	2010	5.00	110.75	10.4978
12.25 %	2010	10.00	110.65	10.5129
12.25 %	2010	10.00	110.70	10.5053
12.25 %	2010	10.00	110.65	10.5129
12.25 %	2010	10.00	110.69	10.5068
12.25 %	2010	10.00	110.68	10.5083

12.25 %	2010	10.00	110.69	10.5068
12.25 %	2010	5.00	110.70	10.5053
12.25 %	2010	20.00	110.695	10.5061
12.25 %	2010	5.00	110.69	10.5068
12.25 %	2010	10.00	110.67	10.5099
12.25 %	2010	2.00	110.69	10.5068
12.25 %	2010	5.00	110.69	10.5068
12.25 %	2010	5.00	110.65	10.5129
12.25 %	2010	5.00	110.70	10.5053
12.25 %	2010	5.00	110.71	10.5038
12.25 %	2010	5.00	110.71	10.5038
12.25 %	2010	5.00	110.65	10.5129
12.25 %	2010	10.00	110.75	10.4978
12.25 %	2010	5.00	110.69	10.5068
12.25 %	2010	10.00	110.69	10.5068
12.32 %	2011	5.00	111.01	10.5732
12.32 %	2011	5.00	111.20	10.5453
12.32 %	2011	5.00	111.05	10.5673
12.32 %	2011	5.00	111.00	10.5746
12.32 %	2011	5.00	111.00	10.5746
12.32 %	2011	5.00	111.00	10.5746
12.32 %	2011	10.00	111.01	10.5732
12.32 %	2011	5.00	111.18	10.5483
12.32 %	2011	5.00	111.18	10.5483
12.32 %	2011	10.00	111.07	10.5644
12.32 %	2011	5.00	111.00	10.5746
12.32 %	2011	5.00	111.00	10.5746
12.32 %	2011	5.00	111.10	10.5600
11.83 %	2014	5.00	107.96	10.7350
11.83 %	2014	5.00	107.90	10.7428
11.83 %	2014	10.00	107.90	10.7428
11.83 %	2014	5.00	108.06	10.7221
11.83 %	2014	10.00	108.05	10.7234
11.83 %	2014	10.00	107.90	10.7428
11.83 %	2014	5.00	108.10	10.7169
11.83 %	2014	5.00	108.15	10.7104
11.83 %	2014	5.00	107.90	10.7428
11.83 %	2014	5.00	107.90	10.7428
11.83 %	2014	5.00	107.93	10.7389
10.70 %	2020	2.00	99.65	10.7415
10.70 %	2020	1.00	99.80	10.7231
10.70 %	2020	1.00	99.75	10.7293
Total		1580.026		

B. State Government Securities

Contract Date : May 05, 2000

12.25% TAMIL NADU SDL 2009	0.50	109.05	10.6556
12.25% ANDHRA PRADESH SDL 2009	1.50	109.05	10.6556
12.25% MAHARASHTRA SDL 2009	2.00	109.05	10.6556
12.25% GUJRAT SDL 2009	0.50	109.05	10.6556
12.25% KARNATAKA SDL 2009	0.50	109.05	10.6556
11% AP SDL 2010	6.40	102.25	10.6225

Contract Date : May 06, 2000

12.25% ANDHRA PRADESH SDL 2009	10.00	109.94	10.5084
Total	21.40		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : May 08, 2000

16/05/2000	8.00	99.8413	7.2323
Total	8.00		

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : May 06, 2000

27/05/2000	9.10	99.6163	7.3792
27/05/2000	5.90	99.6163	7.3792
05/06/2000	7.00	99.3863	8.0274

Contract Date : May 08, 2000

22/05/2000	5.00	99.7189	7.3292
27/05/2000	10.05	99.6369	6.9816
27/05/2000	10.00	99.6369	6.9816
27/05/2000	7.50	99.6085	7.5298
17/06/2000	1.00	99.1417	7.8781
10/07/2000	15.00	98.5876	8.2774
17/07/2000	8.00	98.4239	8.3270
17/07/2000	7.00	98.4480	8.1976
24/07/2000	22.00	98.2588	8.3770

Total	107.55		
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(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : May 08, 2000

25/05/2000	5.00	99.6533	7.4493
25/05/2000	10.00	99.6565	7.3803
20/07/2000	3.00	98.3826	8.1974
03/08/2000	3.50	98.0600	8.2774
12/10/2000	7.50	96.4408	8.5564

Total	29.00		
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(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : May 06, 2000

03/05/2001	15.00	91.7805	9.0551
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Contract Date : May 08, 2000

19/05/2000	12.00	99.7805	7.2794
19/05/2000	1.50	99.7775	7.3791
05/04/2001	15.00	92.4331	8.9754
05/04/2001	5.00	92.4331	8.9754
05/04/2001	15.00	92.4331	8.9754
19/04/2001	5.00	92.0186	9.1249
03/05/2001	25.00	91.7805	9.0551
03/05/2001	25.00	91.7639	9.0750

Total	118.50		
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II. REPO Transactions *

(Other than with RBI)

SGL Transactions of *bad date*

Nomenclature	Amount	Price *	Repo Rate	Repo
	(Face Value)	Per Rs.100	(%pa)	Period
(1)	(in Rs.Crore)	Nominal		(Days)
	(2)	(3)	(4)	(5)

B. Treasury Bills	NIL			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 08 May 2000