

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 10 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			
Contract Date : May 05, 2000			
12.69 % 2002	25.00	105.70	9.5111
Contract Date : May 06, 2000			
12.69 % 2002	10.00	105.75	9.4808
12.69 % 2002	10.00	105.77	9.4701
12.69 % 2002	5.00	105.80	9.4540
Contract Date : May 08, 2000			
12.69 % 2002	10.00	105.85	9.4200
12.69 % 2002	5.00	105.86	9.4146
12.69 % 2002	12.00	105.85	9.4200
12.69 % 2002	30.00	105.88	9.4039
Contract Date : May 09, 2000			
13.25 % 2000	8.4925	100.845	9.1028
11.40 % 2000	10.00	100.87	9.0155
11.40 % 2000	5.00	100.88	8.9892
12.70 % 2001	10.00	102.655	9.1382
13.85 % 2001	5.00	103.85	9.1513
11.55 % 2001	5.00	102.52	9.1608
11.55 % 2001	5.00	102.52	9.1608
10.85 % 2001	5.00	101.89	9.1539
10.85 % 2001	5.00	101.89	9.1539
10.85 % 2001	5.00	101.89	9.1539
10.85 % 2001	10.00	101.817	9.2170
10.85 % 2001	5.00	101.90	9.1452
11.75 % 2001	5.00	103.075	9.1505
11.75 % 2001	5.00	103.06	9.1628
11.75 % 2001	5.00	103.05	9.1710
11.75 % 2001	10.00	103.07	9.1546
11.75 % 2001	5.00	103.04	9.1791
11.75 % 2001	5.00	103.07	9.1546
11.75 % 2001	5.00	103.07	9.1546
11.75 % 2001	5.00	103.07	9.1546
11.75 % 2001	5.00	103.07	9.1546
11.75 % 2001	5.00	103.07	9.1546
11.75 % 2001	5.00	103.055	9.1669
11.75 % 2001	5.00	103.07	9.1546
11.75 % 2001	25.00	103.06	9.1628
11.75 % 2001	5.00	103.055	9.1669
11.47 % 2001	5.00	103.17	9.2559
11.47 % 2001	10.00	103.16	9.2627

12.69 %	2002	10.00	105.90	9.3895
12.69 %	2002	10.00	105.86	9.4111
11.15 %	2002	10.00	103.65	9.3429
11.15 %	2002	10.00	103.68	9.3285
11.15 %	2002	10.00	103.68	9.3285
11.15 %	2002	10.00	103.68	9.3285
11.15 %	2002	5.00	103.68	9.3285
11.15 %	2002	15.00	103.64	9.3477
11.15 %	2002	10.00	103.64	9.3477
11.55 %	2002(I)	5.00	104.78	9.3720
11.55 %	2002(I)	5.00	104.78	9.3720
11.10 %	2003	5.00	104.13	9.4370
11.10 %	2003	5.00	104.13	9.4370
11.83 %	2003	5.00	106.30	9.4826
11.83 %	2003	5.00	106.33	9.4719
11.83 %	2003	5.00	106.31	9.4790
11.83 %	2003	5.00	106.34	9.4683
12.50 %	2004	5.00	109.01	9.6477
12.50 %	2004	5.00	109.02	9.6447
12.50 %	2004	5.00	109.065	9.6313
12.50 %	2004	5.00	109.055	9.6343
12.50 %	2004	5.00	109.05	9.6358
12.50 %	2004	5.00	109.075	9.6283
12.50 %	2004	5.00	109.04	9.6387
12.50 %	2004	5.00	109.07	9.6298
12.50 %	2004	5.00	109.06	9.6328
12.50 %	2004	5.00	109.06	9.6328
12.50 %	2004	1.00	109.05	9.6358
12.50 %	2004	5.00	109.08	9.6268
12.50 %	2004	5.00	109.05	9.6358
12.50 %	2004	5.00	109.07	9.6298
12.59 %	2004	5.00	109.545	9.7097
11.98 %	2004	5.00	108.01	9.6636
11.98 %	2004	10.00	108.01	9.6636
11.98 %	2004	5.00	108.06	9.6499
11.98 %	2004	5.00	108.03	9.6581
11.98 %	2004	5.00	108.01	9.6636
11.98 %	2004	5.00	108.01	9.6636
11.98 %	2004	5.00	108.06	9.6499
9.90 %	2005	5.00	100.455	9.7793
9.90 %	2005	10.00	100.37	9.8013
9.90 %	2005	5.00	100.45	9.7806
9.90 %	2005	5.00	100.40	9.7935
9.90 %	2005	5.00	100.44	9.7832
9.90 %	2005	5.00	100.45	9.7806
9.90 %	2005	10.00	100.43	9.7858
9.90 %	2005	5.00	100.445	9.7819
9.90 %	2005	5.00	100.46	9.7780
9.90 %	2005	5.00	100.46	9.7780
9.90 %	2005	5.00	100.47	9.7754
9.90 %	2005	5.00	100.45	9.7806
9.90 %	2005	5.00	100.385	9.7974
9.90 %	2005	5.00	100.44	9.7832
9.90 %	2005	10.00	100.405	9.7922
9.90 %	2005	5.00	100.405	9.7922

9.90 %	2005	10.00	100.41	9.7910
9.90 %	2005	5.00	100.41	9.7910
9.90 %	2005	5.00	100.41	9.7910
9.90 %	2005	5.00	100.42	9.7884
9.90 %	2005	5.00	100.42	9.7884
9.90 %	2005	5.00	100.45	9.7806
9.90 %	2005	5.00	100.45	9.7806
9.90 %	2005	5.00	100.45	9.7806
9.90 %	2005	5.00	100.45	9.7806
9.90 %	2005	5.00	100.455	9.7793
9.90 %	2005	5.00	100.37	9.8013
9.90 %	2005	5.00	100.45	9.7806
9.90 %	2005	10.00	100.44	9.7832
11.19 %	2005	5.00	105.54	9.8081
11.19 %	2005	5.00	105.52	9.8129
11.19 %	2005	5.00	105.55	9.8057
11.19 %	2005	5.00	105.49	9.8201
11.19 %	2005	5.00	105.55	9.8057
11.19 %	2005	5.00	105.55	9.8057
11.19 %	2005	10.00	105.50	9.8177
11.68 %	2006	5.00	107.715	9.9212
11.75 %	2006	4.00	108.00	9.9305
11.75 %	2006	5.00	108.00	9.9305
11.75 %	2006	5.00	108.01	9.9283
11.75 %	2006	5.00	108.015	9.9272
11.90 %	2007	10.00	109.04	10.0758
11.90 %	2007	5.00	109.00	10.0834
11.90 %	2007	5.00	109.01	10.0815
11.90 %	2007	10.00	109.00	10.0834
12.00 %	2008	10.00	109.35	10.2550
12.00 %	2008	5.00	109.35	10.2550
12.00 %	2008	5.00	109.345	10.2559
12.00 %	2008	5.00	109.32	10.2603
12.00 %	2008	5.00	109.34	10.2568
11.50 %	2008	5.00	106.59	10.2739
11.50 %	2008	5.00	106.57	10.2775
11.50 %	2008	5.00	106.58	10.2757
11.50 %	2008	10.00	106.58	10.2757
12.25 %	2008	5.00	110.54	10.3267
12.25 %	2008	5.00	110.56	10.3233
11.99 %	2009	5.00	109.25	10.3707
11.99 %	2009	5.00	109.235	10.3732
11.99 %	2009	5.00	109.24	10.3724
11.99 %	2009	10.00	109.18	10.3822
11.99 %	2009	5.00	109.24	10.3724
11.99 %	2009	5.00	109.24	10.3724
11.99 %	2009	5.00	109.24	10.3724
11.99 %	2009	5.00	109.24	10.3724
11.99 %	2009	10.00	109.23	10.3740
12.29 %	2010	25.00	110.905	10.4691
12.29 %	2010	25.00	110.89	10.4714
12.25 %	2010	10.00	110.67	10.5097
12.25 %	2010	25.00	110.66	10.5112
12.25 %	2010	5.00	110.66	10.5112
12.25 %	2010	5.00	110.66	10.5112

12.25 %	2010	9.00	110.69	10.5066
12.25 %	2010	10.00	110.66	10.5112
12.32 %	2011	10.00	110.91	10.5876
12.32 %	2011	10.00	110.98	10.5774
12.32 %	2011	15.00	111.03	10.5700
12.32 %	2011	5.00	111.03	10.5700
11.50 %	2015	0.005	106.10	10.6751
11.50 %	2015	0.02	106.10	10.6751
11.50 %	2015	0.01	106.10	10.6751
10.70 %	2020	10.00	99.70	10.7353
10.70 %	2020	1.00	99.79	10.7243
10.70 %	2020	0.25	99.80	10.7230
10.70 %	2020	1.00	99.78	10.7255
Contract Date : May 10, 2000				
11.55 %	2001	20.00	102.455	9.2155
11.55 %	2001	5.00	102.525	9.1511
11.55 %	2001	5.00	102.46	9.2109
11.55 %	2001	5.00	102.49	9.1833
11.55 %	2001	5.00	102.51	9.1649
11.55 %	2001	5.00	102.50	9.1741
11.55 %	2001	5.00	102.51	9.1649
11.55 %	2001	5.00	102.50	9.1741
11.55 %	2001	5.00	102.50	9.1741
11.55 %	2001	5.00	102.47	9.2017
11.55 %	2001	5.00	102.51	9.1649
11.55 %	2001	5.00	102.455	9.2155
11.55 %	2001	5.00	102.50	9.1741
11.55 %	2001	5.00	102.50	9.1741
11.55 %	2001	20.00	102.46	9.2109
11.55 %	2001	5.00	102.455	9.2155
11.55 %	2001	10.00	102.50	9.1741
11.55 %	2001	5.00	102.52	9.1557
10.85 %	2001	5.00	101.84	9.1940
10.85 %	2001	5.00	101.84	9.1940
11.75 %	2001	5.00	103.03	9.1821
11.75 %	2001	5.00	103.03	9.1821
11.75 %	2001	5.00	102.98	9.2231
11.75 %	2001	10.00	103.01	9.1985
11.75 %	2001	10.00	102.99	9.2149
11.75 %	2001	5.00	103.03	9.1821
11.75 %	2001	5.00	103.00	9.2067
11.75 %	2001	5.00	102.97	9.2312
11.75 %	2001	5.00	102.97	9.2312
11.75 %	2001	10.00	103.02	9.1903
11.75 %	2001	5.00	103.06	9.1576
11.75 %	2001	10.00	103.00	9.2067
11.75 %	2001	10.00	103.04	9.1739
11.75 %	2001	10.00	102.985	9.2190
11.75 %	2001	10.00	103.00	9.2067
11.15 %	2002	5.00	103.62	9.3553
11.15 %	2002	5.00	103.63	9.3505
11.15 %	2002	5.00	103.66	9.3361
11.15 %	2002	10.00	103.67	9.3313
11.15 %	2002	10.00	103.63	9.3505
11.15 %	2002	5.00	103.63	9.3505

11.15 %	2002	5.00	103.63	9.3505
11.15 %	2002	5.00	103.63	9.3505
11.15 %	2002	5.00	103.63	9.3505
11.15 %	2002	5.00	103.60	9.3649
11.15 %	2002	5.00	103.595	9.3673
11.15 %	2002	5.00	103.61	9.3601
11.15 %	2002	5.00	103.67	9.3313
11.15 %	2002	10.00	103.64	9.3457
11.15 %	2002	5.00	103.605	9.3625
11.15 %	2002	5.00	103.66	9.3361
11.55 %	2002(I)	5.00	104.75	9.3835
11.10 %	2003	5.00	104.15	9.4277
11.10 %	2003	5.00	104.10	9.4472
11.83 %	2003	10.00	106.28	9.4881
11.83 %	2003	5.00	106.33	9.4703
11.83 %	2003	5.00	106.31	9.4774
11.83 %	2003	5.00	106.345	9.4649
11.83 %	2003	5.00	106.28	9.4881
11.83 %	2003	10.00	106.28	9.4881
12.50 %	2004	5.00	109.01	9.6460
12.50 %	2004	5.00	109.02	9.6430
12.50 %	2004	5.00	109.02	9.6430
12.50 %	2004	5.00	108.98	9.6549
12.50 %	2004	10.00	108.98	9.6549
12.50 %	2004	5.00	109.01	9.6460
12.50 %	2004	5.00	109.03	9.6400
12.50 %	2004	5.00	109.04	9.6370
12.50 %	2004	5.00	109.01	9.6460
12.50 %	2004	10.00	108.97	9.6579
12.50 %	2004	5.00	109.07	9.6281
12.50 %	2004	10.00	109.06	9.6310
12.50 %	2004	5.00	109.06	9.6310
12.50 %	2004	5.00	109.02	9.6430
12.50 %	2004	5.00	108.99	9.6519
11.50 %	2004	10.00	106.00	9.6550
11.50 %	2004	5.00	106.00	9.6550
12.35 %	2004	1.50	108.30	9.8085
12.59 %	2004	5.00	109.48	9.7268
11.98 %	2004	5.00	107.99	9.6679
11.98 %	2004	5.00	108.01	9.6624
11.98 %	2004	5.00	108.00	9.6651
11.98 %	2004	15.00	107.97	9.6734
11.98 %	2004	10.00	107.98	9.6706
11.98 %	2004	5.00	107.98	9.6706
11.98 %	2004	5.00	108.00	9.6651
11.98 %	2004	5.00	108.01	9.6624
11.98 %	2004	5.00	107.99	9.6679
11.98 %	2004	10.00	108.025	9.6583
11.98 %	2004	10.00	108.02	9.6597
11.98 %	2004	5.00	107.965	9.6747
11.98 %	2004	10.00	108.01	9.6624
11.98 %	2004	10.00	107.98	9.6706
9.90 %	2005	5.00	100.46	9.7778
9.90 %	2005	5.00	100.44	9.7830
9.90 %	2005	5.00	100.41	9.7908

9.90 %	2005	5.00	100.40	9.7934
9.90 %	2005	5.00	100.41	9.7908
9.90 %	2005	5.00	100.395	9.7947
9.90 %	2005	5.00	100.45	9.7804
9.90 %	2005	5.00	100.41	9.7908
9.90 %	2005	5.00	100.41	9.7908
9.90 %	2005	5.00	100.41	9.7908
9.90 %	2005	5.00	100.395	9.7947
9.90 %	2005	5.00	100.395	9.7947
9.90 %	2005	5.00	100.46	9.7778
9.90 %	2005	5.00	100.42	9.7882
9.90 %	2005	10.00	100.41	9.7908
9.90 %	2005	5.00	100.45	9.7804
11.25 %	2005	5.00	105.58	9.8249
11.19 %	2005	5.00	105.515	9.8136
11.19 %	2005	5.00	105.53	9.8100
11.19 %	2005	10.00	105.50	9.8172
11.19 %	2005	5.00	105.50	9.8172
11.19 %	2005	5.00	105.50	9.8172
11.19 %	2005	5.00	105.50	9.8172
11.19 %	2005	5.00	105.55	9.8052
11.19 %	2005	5.00	105.55	9.8052
11.75 %	2006	5.00	107.98	9.9340
11.90 %	2007	5.00	109.00	10.0830
11.90 %	2007	5.00	108.95	10.0926
12.00 %	2008	5.00	109.36	10.2528
12.00 %	2008	5.00	109.35	10.2545
12.00 %	2008	15.00	109.36	10.2528
12.00 %	2008	5.00	109.34	10.2563
12.00 %	2008	25.00	109.35	10.2545
12.00 %	2008	5.00	109.365	10.2519
12.00 %	2008	10.00	109.38	10.2493
12.00 %	2008	5.00	109.33	10.2581
12.00 %	2008	5.00	109.365	10.2519
12.00 %	2008	10.00	109.37	10.2510
12.00 %	2008	10.00	109.38	10.2493
12.00 %	2008	5.00	109.34	10.2563
12.00 %	2008	5.00	109.33	10.2581
11.50 %	2008	5.00	106.58	10.2756
11.50 %	2008	5.00	106.60	10.2720
11.50 %	2008	10.00	106.56	10.2791
11.50 %	2008	5.00	106.565	10.2782
11.50 %	2008	5.00	106.56	10.2791
12.25 %	2008	10.00	110.58	10.3195
11.99 %	2009	5.00	109.16	10.3851
11.99 %	2009	5.00	109.20	10.3786
11.99 %	2009	5.00	109.22	10.3753
11.99 %	2009	10.00	109.20	10.3786
11.99 %	2009	5.00	109.225	10.3745
11.99 %	2009	5.00	109.20	10.3786
11.99 %	2009	5.00	109.195	10.3794
11.99 %	2009	10.00	109.20	10.3786
11.99 %	2009	5.00	109.20	10.3786
11.99 %	2009	5.00	109.20	10.3786
11.99 %	2009	5.00	109.22	10.3753

11.99 %	2009	5.00	109.18	10.3819
11.99 %	2009	5.00	109.25	10.3703
11.99 %	2009	5.00	109.23	10.3736
11.99 %	2009	5.00	109.19	10.3802
11.99 %	2009	5.00	109.19	10.3802
11.99 %	2009	5.00	109.18	10.3819
11.99 %	2009	5.00	109.18	10.3819
11.99 %	2009	10.00	109.18	10.3819
11.99 %	2009	5.00	109.23	10.3736
11.99 %	2009	10.00	109.20	10.3786
12.29 %	2010	15.00	110.93	10.4650
12.29 %	2010	10.00	110.93	10.4650
11.50 %	2010	0.25	106.30	10.4703
11.50 %	2010	0.07	106.35	10.4625
12.25 %	2010	40.00	110.68	10.5079
12.25 %	2010	20.00	110.68	10.5079
12.25 %	2010	10.00	110.68	10.5079
12.25 %	2010	10.00	110.68	10.5079
12.25 %	2010	25.00	110.665	10.5102
12.25 %	2010	5.00	110.665	10.5102
12.25 %	2010	5.00	110.65	10.5125
12.25 %	2010	5.00	110.66	10.5110
12.25 %	2010	10.00	110.655	10.5117
12.25 %	2010	5.00	110.68	10.5079
12.25 %	2010	5.00	110.69	10.5064
12.00 %	2011	10.00	109.02	10.6178
10.25 %	2012	1.50	99.20	10.3658
12.40 %	2013	5.00	111.60	10.7351
12.40 %	2013	0.04	112.50	10.6173
12.30 %	2016	10.00	111.46	10.7822
12.30 %	2016	5.00	111.50	10.7774
12.30 %	2016	5.00	111.48	10.7798
12.30 %	2016	5.00	111.465	10.7816
12.30 %	2016	5.00	111.40	10.7895
12.30 %	2016	5.00	111.40	10.7895
12.30 %	2016	5.00	111.55	10.7713
12.30 %	2016	5.00	111.47	10.7810
12.30 %	2016	10.00	111.60	10.7653
12.30 %	2016	10.00	111.55	10.7713
12.60 %	2018	0.50	114.60	10.7643
12.60 %	2018	10.00	114.35	10.7925
12.60 %	2018	5.00	114.20	10.8095
10.70 %	2020	1.30	99.78	10.7254
Total		2386.9375		
B. State Government Securities				
Contract Date : May 09, 2000				
12.50% ANDHRA PRADESH SDL 2009	0.20	111.25	10.4968	
12.50% ANDHRA PRADESH SDL 2009	2.10	111.25	10.4968	
10.52% MAHARASHTRA SDL 2010	0.005	100.00	10.5184	
10.52% MAHARASHTRA SDL 2010	0.005	100.00	10.5184	
10.52% MAHARASHTRA SDL 2010	0.01	100.00	10.5184	
Total		2.32		
C. Treasury Bills				
(i) 14 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				

Contract Date : May 09, 2000			
22/05/2000	0.20	99.7737	6.8800
Contract Date : May 10, 2000			
16/05/2000	2.50	99.8769	7.4773
22/05/2000	5.00	99.7704	6.9806
Total	7.70		
(ii) 91 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : May 10, 2000			
27/05/2000	5.00	99.6750	6.9815
27/05/2000	0.20	99.6750	6.9815
24/07/2000	10.00	98.3529	8.1278
Total	15.20		
(iii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : May 09, 2000			
26/10/2000	1.00	96.2134	8.4767
Contract Date : May 10, 2000			
20/07/2000	10.00	98.4394	8.1277
20/07/2000	10.00	98.4677	7.9780
12/10/2000	3.00	96.3976	8.7760
Total	24.00		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : May 09, 2000			
29/06/2000	5.00	98.8758	8.2772
19/04/2001	20.00	92.1570	9.0053
19/04/2001	20.00	92.1810	8.9754
03/05/2001	5.00	91.8472	9.0252
03/05/2001	20.00	91.8390	9.0351
03/05/2001	10.6825	91.8390	9.0351
03/05/2001	25.00	91.8224	9.0551
Contract Date : May 10, 2000			
01/06/2000	6.00	99.5739	7.0802
22/03/2001	13.00	92.7938	8.9454
05/04/2001	11.00	92.4753	8.9753
19/04/2001	30.00	92.1410	9.0252
03/05/2001	15.00	91.8224	9.0551
Total	180.6825		

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 % 2001	10.00	102.90	7.10	2
12.32 % 2011	5.00	110.75	7.10	2
10.70 % 2020	5.00	99.50	7.10	2
Total	20.00			
B. Treasury Bills	NIL			

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* Relate to the first leg of Repos
YTM(indicative) will depend upon assumed rate of inflation
Date : 10 May 2000