

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 15 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 11, 2000			
10.50 % 2014	1.00	98.75	10.6703
Contract Date : May 12, 2000			
Zero Coupon Bond2000(III)	50.00	98.665	8.0905
13.85 % 2000	10.00	102.82	9.0591
11.83 % 2003	5.00	106.20	9.5134
9.90 % 2005	5.00	100.36	9.8034
11.99 % 2009	3.00	109.03	10.4058
12.29 % 2010	10.00	110.81	10.4830
10.70 % 2020	1.00	99.85	10.7167
Contract Date : May 13, 2000			
11.40 % 2000	25.00	100.785	9.1738
11.40 % 2000	15.00	100.785	9.1738
11.15 % 2002	10.00	103.565	9.3759
11.15 % 2002	5.00	103.58	9.3686
11.15 % 2002	10.00	103.58	9.3686
11.15 % 2002	5.00	103.58	9.3686
11.15 % 2002	5.00	103.565	9.3759
11.55 % 2002(I)	15.00	104.64	9.4270
11.10 % 2003	5.00	104.04	9.4662
12.50 % 2004	5.00	109.00	9.6438
11.98 % 2004	10.00	108.01	9.6588
11.98 % 2004	10.00	107.98	9.6670
9.90 % 2005	5.00	100.365	9.8019
9.90 % 2005	5.00	100.36	9.8032
9.90 % 2005	5.00	100.36	9.8032
9.90 % 2005	10.00	100.37	9.8006
9.90 % 2005	10.00	100.365	9.8019
9.90 % 2005	5.00	100.36	9.8032
9.90 % 2005	5.00	100.36	9.8032
11.75 % 2006	5.00	107.99	9.9297
11.90 % 2007	5.00	108.92	10.0973
11.90 % 2007	5.00	108.92	10.0973
11.90 % 2007	5.00	108.92	10.0973
11.90 % 2007	5.00	108.90	10.1011
11.99 % 2009	1.00	109.15	10.3857
12.29 % 2010	2.00	110.90	10.4688
12.25 % 2010	20.00	110.58	10.5225
12.32 % 2011	10.00	110.73	10.6133
12.32 % 2011	5.00	110.77	10.6074

12.32 %	2011	5.00	110.77	10.6074
12.32 %	2011	5.00	110.77	10.6074
12.32 %	2011	10.00	110.80	10.6030
12.32 %	2011	10.00	110.80	10.6030
12.32 %	2011	20.00	110.80	10.6030
12.32 %	2011	20.00	110.80	10.6030
9.00 %	2013	1.00	90.00	10.4189
11.83 %	2014	10.00	107.75	10.7622
11.83 %	2014	1.00	107.92	10.7401
11.83 %	2014	5.00	107.65	10.7753
11.83 %	2014	0.70	108.00	10.7297
11.83 %	2014	10.00	107.80	10.7557
11.83 %	2014	25.00	107.68	10.7713
11.83 %	2014	25.00	107.68	10.7713
11.83 %	2014	50.00	107.68	10.7713
Contract Date : May 15, 2000				
11.64 %	2000	10.00	100.50	8.8689
11.64 %	2000	20.00	100.48	8.9708
11.64 %	2000	20.00	100.49	8.9198
11.40 %	2000	15.00	100.80	9.0985
11.40 %	2000	5.00	100.82	9.0436
11.55 %	2001	5.00	102.43	9.2137
11.55 %	2001	5.00	102.43	9.2137
10.85 %	2001	10.00	101.80	9.2119
10.85 %	2001	5.00	101.78	9.2295
11.75 %	2001	5.00	102.93	9.2387
11.75 %	2001	5.00	102.935	9.2346
11.75 %	2001	5.00	102.94	9.2304
11.75 %	2001	15.00	102.94	9.2304
11.75 %	2001	10.00	102.94	9.2304
11.75 %	2001	5.00	102.94	9.2304
11.75 %	2001	5.00	102.94	9.2304
11.75 %	2001	5.00	102.94	9.2304
11.00 %	2002	10.00	102.85	9.3942
11.15 %	2002	5.00	103.50	9.4033
11.15 %	2002	10.00	103.50	9.4033
11.15 %	2002	5.00	103.50	9.4033
11.15 %	2002	5.00	103.50	9.4033
11.15 %	2002	5.00	103.54	9.3840
11.15 %	2002	5.00	103.54	9.3840
11.15 %	2002	5.00	103.54	9.3840
11.15 %	2002	5.00	103.50	9.4033
11.15 %	2002	5.00	103.55	9.3792
11.15 %	2002	5.00	103.55	9.3792
11.15 %	2002	10.00	103.50	9.4033
11.15 %	2002	5.00	103.52	9.3937
11.15 %	2002	5.00	103.50	9.4033
11.10 %	2003	2.00	104.08	9.4475
11.10 %	2003	5.00	104.00	9.4789
11.83 %	2003	5.00	106.14	9.5301
11.83 %	2003	5.00	106.18	9.5158
11.83 %	2003	5.00	106.13	9.5337
12.50 %	2004	5.00	108.96	9.6523
12.50 %	2004	5.00	108.95	9.6553
12.50 %	2004	5.00	108.92	9.6643

12.50 %	2004	5.00	108.94	9.6583
12.50 %	2004	5.00	108.95	9.6553
12.50 %	2004	5.00	108.95	9.6553
12.50 %	2004	10.00	108.92	9.6643
12.50 %	2004	5.00	108.95	9.6553
12.50 %	2004	5.00	108.95	9.6553
12.50 %	2004	10.00	108.92	9.6643
12.50 %	2004	5.00	109.00	9.6403
12.50 %	2004	5.00	108.93	9.6613
12.50 %	2004	5.00	108.96	9.6523
12.50 %	2004	5.00	108.95	9.6553
12.50 %	2004	5.00	108.925	9.6628
12.50 %	2004	10.00	108.92	9.6643
12.50 %	2004	5.00	108.92	9.6643
12.50 %	2004	5.00	108.93	9.6613
12.50 %	2004	5.00	108.925	9.6628
11.50 %	2004	5.00	105.90	9.6785
11.50 %	2004	5.00	105.91	9.6756
9.90 %	2005	5.00	100.29	9.8210
9.90 %	2005	5.00	100.295	9.8197
9.90 %	2005	5.00	100.30	9.8184
9.90 %	2005	5.00	100.30	9.8184
9.90 %	2005	5.00	100.31	9.8158
9.90 %	2005	5.00	100.29	9.8210
9.90 %	2005	5.00	100.34	9.8080
9.90 %	2005	10.00	100.355	9.8041
9.90 %	2005	5.00	100.36	9.8029
9.90 %	2005	5.00	100.33	9.8106
9.90 %	2005	5.00	100.30	9.8184
9.90 %	2005	10.00	100.34	9.8080
9.90 %	2005	10.00	100.36	9.8029
9.90 %	2005	5.00	100.35	9.8054
9.90 %	2005	5.00	100.355	9.8041
9.90 %	2005	5.00	100.34	9.8080
9.90 %	2005	5.00	100.36	9.8029
9.90 %	2005	5.00	100.36	9.8029
9.90 %	2005	10.00	100.295	9.8197
9.90 %	2005	5.00	100.35	9.8054
9.90 %	2005	5.00	100.30	9.8184
9.90 %	2005	5.00	100.31	9.8158
9.90 %	2005	5.00	100.33	9.8106
9.90 %	2005	5.00	100.31	9.8158
9.90 %	2005	5.00	100.35	9.8054
9.90 %	2005	5.00	100.33	9.8106
9.90 %	2005	5.00	100.34	9.8080
9.90 %	2005	5.00	100.32	9.8132
11.68 %	2006	10.00	107.70	9.9203
11.68 %	2006	5.00	107.64	9.9333
11.75 %	2006	5.00	107.83	9.9629
11.75 %	2006	5.00	107.96	9.9348
11.75 %	2006	5.00	107.86	9.9564
11.75 %	2006	5.00	107.85	9.9586
11.75 %	2006	5.00	107.90	9.9478
11.75 %	2006	10.00	107.96	9.9348
11.75 %	2006	5.00	107.94	9.9391

11.75 %	2006	5.00	107.92	9.9434
11.75 %	2006	5.00	107.96	9.9348
11.75 %	2006	5.00	107.90	9.9478
11.75 %	2006	5.00	107.95	9.9369
11.75 %	2006	5.00	107.94	9.9391
11.75 %	2006	5.00	107.94	9.9391
11.90 %	2007	5.00	108.99	10.0833
12.00 %	2008	5.00	109.10	10.2961
12.00 %	2008	10.00	109.12	10.2925
12.00 %	2008	5.00	109.10	10.2961
12.00 %	2008	10.00	109.075	10.3005
12.00 %	2008	5.00	109.08	10.2996
11.50 %	2008	5.00	106.49	10.2909
12.25 %	2008	0.30	111.25	10.2039
12.25 %	2008	5.00	110.49	10.3327
11.99 %	2009	5.00	108.99	10.4113
11.99 %	2009	5.00	108.995	10.4105
11.99 %	2009	5.00	109.00	10.4096
11.99 %	2009	5.00	108.99	10.4113
11.99 %	2009	5.00	108.99	10.4113
11.99 %	2009	5.00	109.00	10.4096
12.29 %	2010	10.00	110.79	10.4853
12.25 %	2010	10.00	110.59	10.5206
11.83 %	2014	4.65	107.805	10.7547
11.83 %	2014	5.00	107.58	10.7840
11.83 %	2014	5.00	107.58	10.7840
Total		1247.65		
B. State Government Securities				
Contract Date : May 13, 2000				
10.52% GUJARAT SDL	0.024	100.00	10.5180	
Contract Date : May 15, 2000				
12.50% ANDHRA PRADESH SDL 2009	1.70	111.05	10.5268	
Total		1.724		
C. Treasury Bills				
(i) 14 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : May 15, 2000				
16/05/2000	5.00	99.9797	7.3907	
22/05/2000	10.00	99.8621	7.1807	
Total		15.00		
(ii) 91 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : May 15, 2000				
27/05/2000	3.00	99.7573	7.3798	
Total		3.00		
(iii) 182 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : May 15, 2000				
08/06/2000	26.00	99.5093	7.4790	
22/06/2000	1.00	99.1996	7.7289	
22/06/2000	7.60	99.1668	8.0482	
Total		34.60		
(iv) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				

Contract Date : May 13, 2000				
24/08/2000	3.50	97.7284	8.3770	
03/05/2001	25.00	91.8866	9.1049	
Contract Date : May 15, 2000				
19/05/2000	5.00	99.9179	7.4772	
01/06/2000	5.00	99.6542	7.4299	
29/06/2000	5.00	99.0536	7.7285	
03/05/2001	3.00	91.8458	9.1548	
Total	46.50			

II. REPO Transactions *
(Other than with RBI)

A. Government of India Dated Securities

11.40 %	2000	25.00	100.80	7.30	1
11.98 %	2004	35.00	107.95	7.15	1
9.90 %	2005	45.00	100.35	7.30	1
11.19 %	2005	20.00	105.40	7.30	1
Total		125.00			

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 : 15 May 2000