

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 20 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 17, 2000			
11.68 % 2006	25.00	107.60	9.9407
11.68 % 2006	10.00	107.61	9.9385
12.32 % 2011	10.00	110.65	10.6243
Contract Date : May 19, 2000			
11.40 % 2000	0.50	100.67	9.3944
12.08 % 2001	20.00	102.80	9.3394
10.85 % 2001	15.00	101.675	9.3094
11.75 % 2001	25.00	102.82	9.3100
11.75 % 2001	75.00	102.82	9.3100
11.75 % 2001	10.00	102.82	9.3100
11.75 % 2001	10.00	102.82	9.3100
11.75 % 2001	10.00	102.82	9.3100
11.75 % 2001	15.00	102.82	9.3100
11.75 % 2001	25.00	102.82	9.3100
11.75 % 2001	10.00	102.82	9.3100
11.75 % 2001	5.00	102.82	9.3100
11.75 % 2001	10.00	102.82	9.3100
11.75 % 2001	10.00	102.82	9.3100
11.75 % 2001	10.00	102.82	9.3100
11.75 % 2001	10.00	102.83	9.3017
12.69 % 2002	5.00	105.72	9.4437
11.15 % 2002	0.07	102.00	10.1300
11.15 % 2002	5.00	103.48	9.4054
11.10 % 2003	10.00	103.98	9.4809
11.10 % 2003	5.00	103.90	9.5124
11.10 % 2003	5.00	103.87	9.5243
11.83 % 2003	5.00	106.05	9.5562
11.83 % 2003	5.00	106.09	9.5418
11.83 % 2003	5.00	106.09	9.5418
11.83 % 2003	10.00	106.05	9.5562
11.83 % 2003	10.00	106.05	9.5562
11.83 % 2003	25.00	106.05	9.5562
11.83 % 2003	5.00	106.05	9.5562
11.83 % 2003	10.00	106.05	9.5562
11.83 % 2003	10.00	106.05	9.5562
11.83 % 2003	10.00	106.05	9.5562
11.83 % 2003	5.00	106.05	9.5562
11.83 % 2003	10.00	106.07	9.5490
11.83 % 2003	20.00	106.05	9.5562
11.83 % 2003	25.00	106.05	9.5562

11.83 %	2003	15.00	106.05	9.5562
11.83 %	2003	15.00	106.05	9.5562
11.83 %	2003	20.00	106.05	9.5562
11.83 %	2003	10.00	106.05	9.5562
11.83 %	2003	10.00	106.05	9.5562
11.83 %	2003	25.00	106.05	9.5562
11.83 %	2003	25.00	106.05	9.5562
12.50 %	2004	5.00	108.84	9.6815
12.50 %	2004	5.00	108.825	9.6861
12.50 %	2004	5.00	108.815	9.6891
12.50 %	2004	5.00	108.85	9.6785
11.50 %	2004	10.00	105.80	9.7035
9.90 %	2005	20.00	100.28	9.8230
9.90 %	2005	5.00	100.28	9.8230
9.90 %	2005	5.00	100.28	9.8230
9.90 %	2005	5.00	100.29	9.8204
9.90 %	2005	10.00	100.29	9.8204
9.90 %	2005	10.00	100.29	9.8204
11.68 %	2006	10.00	107.55	9.9502
11.68 %	2006	5.00	107.52	9.9567
11.68 %	2006	7.15	107.60	9.9393
12.00 %	2008	5.00	108.97	10.3171
12.00 %	2008	5.00	108.97	10.3171
12.00 %	2008	10.00	108.96	10.3188
11.99 %	2009	5.00	108.80	10.4413
11.99 %	2009	10.00	108.79	10.4429
12.25 %	2010	5.00	110.50	10.5335
10.50 %	2014	15.00	97.90	10.7883
10.79 %	2015	50.00	99.993	10.7909
10.79 %	2015	5.00	100.00	10.7900
10.70 %	2020	1.00	99.45	10.7654
10.70 %	2020	15.00	99.25	10.7901
10.70 %	2020	3.40	99.70	10.7346
Contract Date : May 20, 2000				
12.70 %	2001	20.00	102.45	9.2784
12.70 %	2001	10.00	102.45	9.2784
12.08 %	2001	15.00	102.80	9.3334
12.08 %	2001	20.00	102.80	9.3334
12.08 %	2001	10.00	102.80	9.3334
10.85 %	2001	5.00	101.675	9.3061
11.75 %	2001	5.00	102.83	9.2967
11.75 %	2001	5.00	102.84	9.2883
11.75 %	2001	10.00	102.84	9.2883
13.55 %	2001	5.00	105.74	9.4038
12.69 %	2002	10.00	105.73	9.4339
12.69 %	2002	5.00	105.74	9.4284
12.69 %	2002	10.00	105.74	9.4284
11.15 %	2002	5.00	103.455	9.4156
11.15 %	2002	5.00	103.43	9.4277
11.10 %	2003	10.00	103.93	9.4991
11.10 %	2003	5.00	103.90	9.5110
11.83 %	2003	5.00	106.10	9.5366
11.83 %	2003	10.00	106.10	9.5366
12.50 %	2004	5.00	108.84	9.6799
12.50 %	2004	10.00	108.86	9.6738

12.50 %	2004	5.00	108.86	9.6738
12.50 %	2004	5.00	108.865	9.6723
11.50 %	2004	5.00	105.815	9.6978
11.50 %	2004	10.00	105.815	9.6978
11.50 %	2004	10.00	105.825	9.6948
11.50 %	2004	10.00	105.835	9.6919
9.90 %	2005	5.00	100.30	9.8176
9.90 %	2005	5.00	100.30	9.8176
9.90 %	2005	5.00	100.30	9.8176
9.90 %	2005	5.00	100.30	9.8176
11.19 %	2005	10.00	105.35	9.8479
11.68 %	2006	5.00	107.58	9.9430
11.68 %	2006	5.00	107.57	9.9452
11.68 %	2006	15.00	107.57	9.9452
11.68 %	2006	10.00	107.575	9.9441
11.68 %	2006	10.00	107.58	9.9430
11.68 %	2006	5.00	107.58	9.9430
11.68 %	2006	5.00	107.58	9.9430
11.50 %	2006	5.00	106.65	9.9942
12.00 %	2008	5.00	108.95	10.3201
12.00 %	2008	5.00	108.99	10.3131
12.00 %	2008	10.00	108.98	10.3148
12.00 %	2008	5.00	108.95	10.3201
12.00 %	2008	5.00	108.97	10.3166
12.00 %	2008	15.00	109.00	10.3113
12.00 %	2008	5.00	108.95	10.3201
12.00 %	2008	5.00	108.985	10.3139
12.00 %	2008	5.00	109.00	10.3113
12.00 %	2008	5.00	109.00	10.3113
12.00 %	2008	5.00	109.00	10.3113
12.00 %	2008	5.00	109.00	10.3113
11.99 %	2009	5.00	108.83	10.4359
11.99 %	2009	5.00	108.80	10.4409
11.99 %	2009	5.00	108.85	10.4326
11.99 %	2009	5.00	108.84	10.4343
11.99 %	2009	5.00	108.84	10.4343
11.99 %	2009	5.00	108.805	10.4401
11.83 %	2014	0.50	107.40	10.8066
Total		1262.62		
B. State Government Securities				
Contract Date : May 19, 2000				
11.50% TAMIL NADU 2010		1.65	104.20	10.8040
C. Treasury Bills				
(i) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : May 19, 2000				
24/08/2000		1.00	97.9393	7.9779
24/08/2000		0.5325	97.9393	7.9779
18/05/2001		18.8225	91.6424	9.1449
18/05/2001		6.00	91.6383	9.1498
Contract Date : May 20, 2000				
18/05/2001		20.00	91.6174	9.1748
Total		46.355		

II. REPO Transactions *

(Other than with RBI)				
A. Government of India Dated Securities				
11.64 %	2000	90.00	100.50	9.00 15
12.50 %	2004	14.00	108.85	8.85 15
11.10 %	2003	10.00	103.91	8.30 2
Total		114.00		
B. Treasury Bills				
(i) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
	22/03/2001	11.00	92.7672	8.60 15

* Relate to the first leg of Repos
YTM(indicative) will depend upon assumed rate of inflation
Date : 20 May 2000