

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 24 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			
12.50 % 2004	5.00	108.79	9.6915
Contract Date : May 22, 2000			
12.14 % 2000	3.40	100.06	8.2210
12.14 % 2000	5.00	100.06	8.2210
12.14 % 2000	10.00	100.06	8.2210
12.14 % 2000	5.00	100.06	8.2210
12.14 % 2000	15.00	100.06	8.2210
Zero Coupon Bond 2000	20.00	98.557	8.3454
11.40 % 2000	10.00	100.695	9.2562
11.55 % 2001	3.00	102.17	9.4204
11.55 % 2001	5.00	102.17	9.4204
11.55 % 2001	5.00	102.20	9.3918
11.55 % 2001	5.00	102.21	9.3823
11.55 % 2001	5.00	102.17	9.4204
11.55 % 2001	10.00	102.17	9.4204
11.55 % 2001	25.00	102.17	9.4204
11.55 % 2001	10.00	102.15	9.4395
11.55 % 2001	10.00	102.17	9.4204
11.55 % 2001	5.00	102.17	9.4204
11.55 % 2001	5.00	102.20	9.3918
11.55 % 2001	5.00	102.17	9.4204
11.55 % 2001	5.00	102.17	9.4204
11.55 % 2001	5.00	102.18	9.4109
11.55 % 2001	5.00	102.19	9.4013
11.55 % 2001	5.00	102.21	9.3823
10.85 % 2001	5.00	101.58	9.3819
12.69 % 2002	30.00	105.66	9.4590
13.80 % 2002	5.00	107.665	9.5344
11.15 % 2002	10.00	103.30	9.4855
11.15 % 2002	5.00	103.25	9.5099
11.55 % 2002(I)	10.00	104.39	9.5169
11.10 % 2003	2.00	103.95	9.4868
11.10 % 2003	10.00	103.75	9.5660
12.50 % 2004	5.00	108.79	9.6899
12.50 % 2004	5.00	108.65	9.7321
12.50 % 2004	5.00	108.68	9.7230
12.50 % 2004	5.00	108.65	9.7321
12.50 % 2004	5.00	108.65	9.7321
12.50 % 2004	5.00	108.75	9.7019

12.50 %	2004	5.00	108.68	9.7230
12.50 %	2004	5.00	108.71	9.7140
12.50 %	2004	5.00	108.70	9.7170
12.50 %	2004	5.00	108.65	9.7321
12.50 %	2004	5.00	108.68	9.7230
12.50 %	2004	10.00	108.65	9.7321
12.50 %	2004	5.00	108.79	9.6899
12.50 %	2004	5.00	108.78	9.6929
12.50 %	2004	5.00	108.70	9.7170
12.50 %	2004	5.00	108.68	9.7230
12.50 %	2004	5.00	108.66	9.7291
12.50 %	2004	5.00	108.71	9.7140
12.50 %	2004	5.00	108.73	9.7080
9.90 %	2005	5.00	100.25	9.8302
9.90 %	2005	5.00	100.20	9.8433
9.90 %	2005	5.00	100.18	9.8485
9.90 %	2005	5.00	100.12	9.8642
9.90 %	2005	5.00	100.18	9.8485
11.19 %	2005	5.00	105.20	9.8826
11.68 %	2006	5.00	107.35	9.9912
11.68 %	2006	5.00	107.35	9.9912
11.68 %	2006	5.00	107.33	9.9956
11.68 %	2006	5.00	107.30	10.0021
11.68 %	2006	5.00	107.33	9.9956
11.75 %	2006	5.00	107.65	9.9965
11.90 %	2007	20.00	108.50	10.1746
11.50 %	2007	10.00	106.69	10.1817
12.00 %	2008	3.00	108.96	10.3169
12.00 %	2008	5.00	108.80	10.3453
12.00 %	2008	5.00	108.74	10.3559
11.99 %	2009	5.00	108.45	10.4980
12.29 %	2010	5.00	110.30	10.5596
12.32 %	2011	15.00	110.15	10.6972
12.32 %	2011	5.00	110.15	10.6972
10.25 %	2012	0.9185	98.50	10.4714
10.00 %	2014	1.00	96.10	10.5380
10.50 %	2014	5.00	97.70	10.8162
10.50 %	2014	5.00	98.68	10.6792
11.83 %	2014	5.00	107.15	10.8389
11.83 %	2014	5.00	107.15	10.8389
10.79 %	2015	5.00	100.00	10.7896
11.50 %	2015	0.50	104.95	10.8251
10.70 %	2020	1.00	99.35	10.7775
10.70 %	2020	0.10	99.59	10.7479
Contract Date : May 24, 2000				
Zero Coupon Bond	2000	15.00	98.869	8.5330
11.64 %	2000	25.00	100.40	9.0722
11.64 %	2000	20.00	100.40	9.0722
Zero Coupon Bond	2000	15.00	98.557	8.4807
11.40 %	2000	9.55	100.65	9.3712
11.40 %	2000	10.00	100.69	9.2535
11.40 %	2000	20.00	100.685	9.2682
11.40 %	2000	20.00	100.69	9.2535
11.40 %	2000	5.00	100.69	9.2535
11.40 %	2000	5.00	100.69	9.2535

13.85 %	2000	5.00	102.54	9.2969
13.85 %	2000	5.00	102.54	9.2969
13.85 %	2000	50.00	102.54	9.2969
11.55 %	2001	5.00	102.10	9.4828
11.55 %	2001	5.00	102.17	9.4158
11.55 %	2001	10.00	102.16	9.4254
11.55 %	2001	5.00	102.16	9.4254
11.55 %	2001	5.00	102.16	9.4254
11.55 %	2001	5.00	102.16	9.4254
11.55 %	2001	10.00	102.14	9.4445
11.55 %	2001	5.00	102.12	9.4636
11.55 %	2001	5.00	102.12	9.4636
11.55 %	2001	5.00	102.16	9.4254
10.85 %	2001	5.00	101.50	9.4510
10.85 %	2001	50.00	101.485	9.4645
10.85 %	2001	5.00	101.50	9.4510
11.75 %	2001	10.00	102.63	9.4456
11.75 %	2001	5.00	102.51	9.5472
11.15 %	2002	5.00	103.18	9.5424
11.15 %	2002	5.00	103.18	9.5424
11.15 %	2002	5.00	103.13	9.5669
11.15 %	2002	5.00	103.09	9.5865
11.15 %	2002	10.00	103.23	9.5179
11.15 %	2002	5.00	103.11	9.5767
11.15 %	2002	5.00	103.10	9.5816
11.15 %	2002	5.00	103.105	9.5791
11.15 %	2002	10.00	103.10	9.5816
11.15 %	2002	5.00	103.14	9.5620
11.15 %	2002	5.00	103.15	9.5571
11.10 %	2003	5.00	103.90	9.5052
12.50 %	2004	5.00	108.61	9.7425
12.50 %	2004	5.00	108.63	9.7365
12.50 %	2004	5.00	108.59	9.7486
12.50 %	2004	5.00	108.61	9.7425
12.50 %	2004	5.00	108.63	9.7365
12.50 %	2004	5.00	108.61	9.7425
12.50 %	2004	5.00	108.58	9.7516
12.50 %	2004	5.00	108.58	9.7516
12.50 %	2004	5.00	108.63	9.7365
12.50 %	2004	10.00	108.61	9.7425
11.50 %	2004	5.00	105.72	9.7215
11.75 %	2004	5.00	106.40	9.8000
11.98 %	2004	5.00	107.55	9.7728
11.98 %	2004	15.00	107.55	9.7728
11.98 %	2004	5.00	107.58	9.7645
11.98 %	2004	5.00	107.58	9.7645
11.98 %	2004	5.00	107.57	9.7673
9.90 %	2005	5.00	100.10	9.8693
9.90 %	2005	5.00	100.12	9.8641
9.90 %	2005	5.00	100.12	9.8641
9.90 %	2005	5.00	100.16	9.8536
9.90 %	2005	5.00	100.14	9.8588
9.90 %	2005	5.00	100.12	9.8641
9.90 %	2005	5.00	100.12	9.8641
9.90 %	2005	5.00	100.13	9.8614

9.90 %	2005	5.00	100.12	9.8641
9.90 %	2005	5.00	100.16	9.8536
9.90 %	2005	5.00	100.14	9.8588
9.90 %	2005	10.00	100.12	9.8641
9.90 %	2005	5.00	100.12	9.8641
9.90 %	2005	5.00	100.12	9.8641
9.90 %	2005	5.00	100.14	9.8588
11.68 %	2006	5.00	107.23	10.0168
11.68 %	2006	10.00	107.23	10.0168
11.68 %	2006	5.00	107.20	10.0234
11.68 %	2006	10.00	107.22	10.0190
11.68 %	2006	5.00	107.23	10.0168
11.68 %	2006	5.00	107.24	10.0146
11.68 %	2006	5.00	107.22	10.0190
11.68 %	2006	10.00	107.23	10.0168
11.68 %	2006	10.00	107.23	10.0168
11.68 %	2006	5.00	107.22	10.0190
11.75 %	2006	5.00	107.54	10.0198
11.90 %	2007	5.00	108.36	10.2012
11.90 %	2007	5.00	108.33	10.2070
12.00 %	2008	5.00	108.65	10.3714
12.00 %	2008	5.00	108.56	10.3874
12.00 %	2008	5.00	108.45	10.4070
12.00 %	2008	10.00	108.52	10.3946
12.00 %	2008	5.00	108.45	10.4070
12.00 %	2008	5.00	108.50	10.3981
11.50 %	2008	10.00	105.90	10.3954
11.50 %	2008	10.00	105.88	10.3990
11.99 %	2009	5.00	108.43	10.5009
11.99 %	2009	10.00	108.42	10.5026
11.99 %	2009	5.00	108.40	10.5059
11.99 %	2009	5.00	108.44	10.4993
11.99 %	2009	5.00	108.45	10.4976
11.99 %	2009	5.00	108.43	10.5009
11.99 %	2009	5.00	108.35	10.5143
11.99 %	2009	5.00	108.39	10.5076
11.99 %	2009	5.00	108.38	10.5093
11.99 %	2009	5.00	108.42	10.5026
11.99 %	2009	5.00	108.44	10.4993
11.99 %	2009	5.00	108.40	10.5059
11.99 %	2009	5.00	108.37	10.5109
11.99 %	2009	5.00	108.38	10.5093
12.29 %	2010	10.00	109.95	10.6142
12.29 %	2010	5.00	109.80	10.6378
12.29 %	2010	5.00	109.80	10.6378
12.29 %	2010	5.00	109.83	10.6331
12.29 %	2010	5.00	109.83	10.6331
12.29 %	2010	5.00	109.82	10.6347
12.25 %	2010	5.00	110.00	10.6089
12.25 %	2010	5.00	109.95	10.6166
12.25 %	2010	15.00	110.20	10.5784
10.50 %	2014	1.00	97.95	10.7810
11.83 %	2014	0.15	107.15	10.8387
10.79 %	2015	5.00	99.95	10.7963
10.79 %	2015	1.00	100.00	10.7895

11.50 % 2015	0.03	105.30	10.7790
Total	1396.6485		

B. State Government Securities

Contract Date : May 23, 2000			
10.52% GUJARAT SDL	1.00	99.50	10.5997
Contract Date : May 24, 2000			
11.08% KARNATAKA G.S. 2010	5.00	101.55	10.8121
11.08% KARNATAKA G.S. 2010	3.00	101.55	10.8121
Total	9.00		

C. Treasury Bills

(i) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : May 24, 2000			
27/05/2000	1.00	99.9343	7.9768
05/06/2000	7.00	99.7246	8.3769
17/06/2000	1.00	99.4540	8.3265
17/06/2000	1.00	99.4540	8.3265
Total	10.00		

(ii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : May 23, 2000			
26/10/2000	1.00	96.4371	8.6762
Contract Date : May 24, 2000			
25/05/2000	1.50	99.9777	8.1190
08/06/2000	1.00	99.6601	8.2764
20/07/2000	2.00	98.7280	8.2276
Total	5.50		

(iii) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : May 24, 2000			
21/09/2000	4.00	97.1727	8.8257
19/10/2000	21.00	96.5169	8.8757
16/11/2000	5.00	95.8629	8.9255
14/12/2000	300.00	95.2361	8.9255
27/12/2000	4.00	94.9211	8.9753
11/01/2001	20.00	94.5606	9.0251
08/03/2001	55.00	93.2664	9.1250
08/03/2001	50.00	93.2664	9.1250
19/04/2001	10.00	92.2439	9.2746
Total	469.00		

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

11.40 % 2000	5.00	100.70	8.30	12
11.55 % 2001	25.00	102.22	8.15	1
11.55 % 2001	25.00	102.22	8.15	1
11.10 % 2003	10.00	103.70	7.95	1
12.50 % 2004	22.00	108.50	8.15	1

9.90 %	2005	25.00	100.15	8.15	1
9.90 %	2005	25.00	100.15	8.15	1
11.19 %	2005	25.00	105.20	8.55	12
12.00 %	2008	20.00	108.50	7.90	1
Total		182.00			
B. Treasury Bills					
(i) 364 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
	02/11/2000	30.00	96.1589	8.10	1
	22/03/2001	40.00	92.8500	7.90	1
	05/04/2001	14.00	92.5400	7.90	1
Total		84.00			

* Relate to the first leg of Repos
YTM(indicative) will depend upon assumed rate of inflation
Date : 24 May 2000