

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 26 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 24, 2000			
14.00 % 2005(INSTA	10.00	115.97	10.0302
Contract Date : May 25, 2000			
11.55 % 2001	10.00	101.80	9.7667
11.55 % 2001	5.00	101.90	9.6704
11.55 % 2001	10.00	102.05	9.5263
11.55 % 2001	5.00	101.95	9.6223
11.55 % 2001	5.00	101.92	9.6512
11.55 % 2001	5.00	102.19	9.3921
11.55 % 2001	5.00	102.20	9.3825
11.55 % 2001	5.00	102.00	9.5743
11.55 % 2001	5.00	102.15	9.4304
11.55 % 2001	5.00	102.20	9.3825
11.55 % 2001	5.00	101.95	9.6223
11.55 % 2001	30.00	101.68	9.8824
10.85 % 2001	10.00	101.02	9.8837
10.85 % 2001	5.00	100.95	9.9475
10.85 % 2001	5.00	101.03	9.8746
10.85 % 2001	5.00	101.00	9.9019
10.85 % 2001	5.00	100.90	9.9931
10.85 % 2001	10.00	101.25	9.6746
10.85 % 2001	5.00	100.90	9.9931
10.85 % 2001	5.00	100.83	10.0570
11.75 % 2001	5.00	102.65	9.4239
11.75 % 2001	5.00	102.24	9.7725
11.75 % 2001	5.00	102.65	9.4239
11.75 % 2001	5.00	102.05	9.9347
11.75 % 2001	5.00	102.00	9.9775
11.75 % 2001	10.00	102.35	9.6788
11.75 % 2001	10.00	102.45	9.5937
11.75 % 2001	5.00	102.45	9.5937
11.75 % 2001	5.00	102.55	9.5087
11.75 % 2001	10.00	102.65	9.4239
11.15 % 2002	5.00	103.20	9.5308
11.15 % 2002	5.00	102.75	9.7519
11.15 % 2002	5.00	102.75	9.7519
11.15 % 2002	10.00	102.05	10.0984
11.15 % 2002	5.00	102.30	9.9743
11.15 % 2002	5.00	102.90	9.6781

11.15 %	2002	5.00	102.25	9.9991
11.15 %	2002	5.00	102.10	10.0735
11.15 %	2002	5.00	102.85	9.7027
12.50 %	2004	5.00	108.50	9.7742
12.50 %	2004	5.00	108.45	9.7893
12.50 %	2004	5.00	108.55	9.7591
12.50 %	2004	5.00	108.32	9.8288
12.50 %	2004	5.00	107.25	10.1557
12.50 %	2004	5.00	108.35	9.8197
12.50 %	2004	5.00	107.93	9.9475
12.50 %	2004	10.00	107.93	9.9475
12.50 %	2004	5.00	107.93	9.9475
12.50 %	2004	5.00	107.20	10.1711
12.50 %	2004	5.00	108.00	9.9261
12.50 %	2004	5.00	108.50	9.7742
12.50 %	2004	5.00	108.50	9.7742
12.50 %	2004	5.00	108.45	9.7893
12.50 %	2004	5.00	108.40	9.8045
12.50 %	2004	5.00	107.35	10.1250
9.90 %	2005	5.00	99.665	9.9833
9.90 %	2005	5.00	99.69	9.9767
9.90 %	2005	5.00	99.65	9.9872
9.90 %	2005	5.00	100.15	9.8561
9.90 %	2005	5.00	100.15	9.8561
9.90 %	2005	5.00	99.50	10.0267
9.90 %	2005	5.00	99.55	10.0135
9.90 %	2005	10.00	99.95	9.9084
9.90 %	2005	5.00	100.05	9.8822
9.90 %	2005	5.00	99.60	10.0004
9.90 %	2005	5.00	99.52	10.0215
11.68 %	2006	5.00	107.25	10.0118
11.68 %	2006	25.00	107.20	10.0227
11.68 %	2006	25.00	107.20	10.0227
11.68 %	2006	5.00	107.00	10.0666
12.50 %	2007	3.00	110.67	10.2809
9.50 %	2008	0.50	96.14	10.2285
12.00 %	2008	10.00	108.00	10.4870
12.00 %	2008	5.00	107.30	10.6129
12.00 %	2008	10.00	107.30	10.6129
12.25 %	2008	2.25	108.75	10.6284
12.25 %	2008	2.25	108.75	10.6284
12.25 %	2008	0.25	108.75	10.6284
12.25 %	2008	0.25	108.75	10.6284
11.99 %	2009	5.00	106.80	10.7748
11.99 %	2009	2.00	106.30	10.8601
11.99 %	2009	5.00	107.00	10.7409
12.29 %	2010	50.00	110.20	10.5748
12.29 %	2010	10.00	108.66	10.8182
12.25 %	2010	5.00	108.85	10.7861
10.50 %	2014	2.00	98.95	10.6417
10.50 %	2014	1.00	99.00	10.6348
10.50 %	2014	1.00	99.00	10.6348
11.83 %	2014	5.00	105.29	11.0862
11.83 %	2014	20.00	105.25	11.0916
12.60 %	2018	5.00	110.95	11.1860

12.60 %	2018	4.91	110.95	11.1860
12.60 %	2018	0.09	110.95	11.1860
12.60 %	2018	5.00	110.95	11.1860
12.60 %	2018	5.00	111.15	11.1623
12.60 %	2018	10.00	111.15	11.1623
12.60 %	2018	10.00	111.50	11.1210
12.60 %	2018	10.00	111.95	11.0683
12.60 %	2018	10.00	112.50	11.0042
12.60 %	2018	5.00	111.15	11.1623
12.60 %	2018	25.00	110.90	11.1920
12.60 %	2018	5.00	111.00	11.1801
12.60 %	2018	5.00	111.75	11.0917
Contract Date : May 26, 2000				
11.55 %	2001	5.00	101.85	9.7147
11.55 %	2001	5.00	101.60	9.9563
11.55 %	2001	5.00	101.85	9.7147
11.55 %	2001	5.00	101.85	9.7147
11.55 %	2001	5.00	101.69	9.8692
11.55 %	2001	5.00	101.65	9.9079
11.55 %	2001	5.00	101.65	9.9079
11.55 %	2001	5.00	101.90	9.6664
11.55 %	2001	5.00	101.90	9.6664
10.85 %	2001	10.00	101.13	9.7815
10.85 %	2001	5.00	101.20	9.7177
10.85 %	2001	5.00	101.11	9.7997
10.85 %	2001	5.00	101.20	9.7177
11.75 %	2001	10.00	102.20	9.8026
11.75 %	2001	5.00	102.28	9.7343
11.75 %	2001	5.00	102.18	9.8197
11.75 %	2001	5.00	102.25	9.7599
11.75 %	2001	5.00	102.28	9.7343
11.75 %	2001	5.00	102.26	9.7513
11.75 %	2001	5.00	102.32	9.7001
11.75 %	2001	5.00	102.18	9.8197
11.15 %	2002	5.00	102.45	9.8987
11.15 %	2002	5.00	102.55	9.8492
11.15 %	2002	5.00	102.55	9.8492
11.15 %	2002	5.00	102.59	9.8294
11.15 %	2002	5.00	102.65	9.7998
11.15 %	2002	10.00	102.91	9.6716
11.15 %	2002	5.00	102.65	9.7998
11.15 %	2002	5.00	102.65	9.7998
11.15 %	2002	25.00	102.85	9.7011
11.15 %	2002	5.00	102.67	9.7899
11.15 %	2002	5.00	102.60	9.8245
11.15 %	2002	5.00	102.60	9.8245
11.15 %	2002	5.00	102.63	9.8096
11.15 %	2002	5.00	102.65	9.7998
11.15 %	2002	5.00	102.65	9.7998
12.50 %	2004	0.40	109.15	9.5763
12.50 %	2004	5.00	107.78	9.9917
12.50 %	2004	5.00	107.40	10.1082
12.50 %	2004	5.00	107.78	9.9917
12.50 %	2004	5.00	107.80	9.9856
12.50 %	2004	5.00	107.66	10.0285

12.50 %	2004	5.00	107.55	10.0621
12.50 %	2004	5.00	107.75	10.0009
12.50 %	2004	5.00	107.75	10.0009
12.50 %	2004	5.00	107.77	9.9948
12.50 %	2004	5.00	107.76	9.9979
12.50 %	2004	5.00	107.79	9.9887
12.50 %	2004	5.00	107.81	9.9826
12.50 %	2004	5.00	107.80	9.9856
12.50 %	2004	5.00	107.80	9.9856
12.50 %	2004	5.00	107.70	10.0162
12.50 %	2004	5.00	107.77	9.9948
12.50 %	2004	5.00	107.70	10.0162
12.50 %	2004	5.00	107.70	10.0162
12.50 %	2004	5.00	107.70	10.0162
12.50 %	2004	5.00	107.70	10.0162
12.50 %	2004	5.00	107.75	10.0009
12.50 %	2004	10.00	107.50	10.0775
12.50 %	2004	5.00	107.65	10.0315
12.50 %	2004	5.00	107.75	10.0009
12.50 %	2004	5.00	107.75	10.0009
12.50 %	2004	5.00	108.40	9.8029
12.50 %	2004	5.00	107.50	10.0775
12.50 %	2004	5.00	107.70	10.0162
12.50 %	2004	5.00	107.75	10.0009
12.50 %	2004	5.00	107.95	9.9398
12.50 %	2004	5.00	107.70	10.0162
12.50 %	2004	5.00	107.78	9.9917
12.50 %	2004	5.00	107.72	10.0101
12.50 %	2004	5.00	107.75	10.0009
11.19 %	2005	5.12	104.20	10.1245
11.68 %	2006	5.00	106.40	10.1983
11.68 %	2006	5.00	106.40	10.1983
11.68 %	2006	5.00	106.36	10.2071
11.68 %	2006	5.00	106.31	10.2182
11.68 %	2006	10.00	106.30	10.2204
11.68 %	2006	5.00	106.35	10.2094
11.68 %	2006	5.00	106.25	10.2315
11.68 %	2006	5.00	106.35	10.2094
11.68 %	2006	5.00	106.10	10.2648
11.75 %	2006	10.00	106.60	10.2248
11.75 %	2006	5.00	106.70	10.2027
12.00 %	2008	5.00	107.25	10.6216
12.00 %	2008	5.00	107.25	10.6216
12.00 %	2008	5.00	107.20	10.6306
12.25 %	2008	5.00	108.75	10.6280
11.99 %	2009	5.00	107.25	10.6982
11.99 %	2009	5.00	107.15	10.7151
11.99 %	2009	5.00	107.10	10.7236
11.99 %	2009	5.00	107.10	10.7236
12.29 %	2010	10.00	108.50	10.8436
12.29 %	2010	10.00	108.30	10.8756
12.29 %	2010	5.00	108.25	10.8836
12.25 %	2010	0.75	108.75	10.8015
12.25 %	2010	20.00	108.20	10.8873
12.25 %	2010	5.00	108.35	10.8639

12.32 %	2011	5.00	108.30	10.9751
12.32 %	2011	10.00	108.48	10.9477
12.32 %	2011	5.00	108.48	10.9477
10.79 %	2015	5.00	99.95	10.7961
Total		1290.77		

B. State Government Securities

NIL

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : May 26, 2000

05/06/2000	3.00	99.7745	8.2268
05/06/2000	11.00	99.7745	8.2268

Total 14.00

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : May 26, 2000

05/06/2000	8.00	99.7540	8.9765
10/06/2000	6.00	99.6315	8.9753

Total 14.00

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : May 26, 2000

31/08/2000	7.00	97.6514	9.0253
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Total 7.00

(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : May 25, 2000

18/05/2001	20.00	91.3347	9.6734
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Contract Date : May 26, 2000

24/08/2000	5.00	97.8054	9.0751
24/08/2000	7.50	97.8172	9.0252
19/10/2000	10.00	96.4134	9.2746
22/02/2001	2.00	93.6820	9.0252
18/05/2001	15.00	91.4982	9.4740

Total 59.50

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

12.50 %	2004	25.00	108.00	9.00	15
11.40 %	2000	15.00	100.50	9.65	10
11.55 %	2001	15.00	101.87	8.70	3
11.10 %	2003	30.00	103.00	8.45	3
11.10 %	2003	10.00	103.00	8.40	1
11.10 %	2003	10.00	103.00	8.40	1

12.50 % 2004	30.00	107.75	8.50	3
Total	135.00			
B. Treasury Bills	NIL			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 26 May 2000