

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 27 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 25, 2000			
10.85 % 2001	5.00	100.90	9.9931
Contract Date : May 26, 2000			
11.55 % 2001	5.00	101.90	9.6664
11.55 % 2001	15.00	101.97	9.5990
11.55 % 2001	5.00	101.85	9.7147
11.55 % 2001	5.00	101.85	9.7147
11.55 % 2001	5.00	101.87	9.6954
11.55 % 2001	5.00	102.02	9.5508
11.55 % 2001	5.00	101.85	9.7147
10.85 % 2001	10.00	101.15	9.7632
11.75 % 2001	5.00	102.35	9.6745
11.75 % 2001	5.00	102.32	9.7001
11.75 % 2001	5.00	102.45	9.5892
11.75 % 2001	5.00	102.32	9.7001
11.75 % 2001	5.00	102.45	9.5892
11.75 % 2001	5.00	102.50	9.5467
11.75 % 2001	5.00	102.50	9.5467
11.68 % 2002	5.00	103.93	9.6336
11.15 % 2002	5.00	102.80	9.7257
11.15 % 2002	10.00	102.80	9.7257
11.15 % 2002	5.00	102.89	9.6814
11.15 % 2002	5.00	102.75	9.7504
11.15 % 2002	5.00	103.00	9.6273
11.15 % 2002	5.00	102.99	9.6322
11.15 % 2002	5.00	102.85	9.7011
11.15 % 2002	5.00	102.80	9.7257
11.15 % 2002	5.00	102.95	9.6519
11.15 % 2002	5.00	102.96	9.6470
11.15 % 2002	5.00	102.90	9.6765
11.15 % 2002	5.00	102.90	9.6765
11.15 % 2002	5.00	102.64	9.8047
11.15 % 2002	5.00	102.90	9.6765
11.15 % 2002	5.00	102.95	9.6519
11.10 % 2003	5.00	103.27	9.7532
11.10 % 2003	5.00	103.33	9.7292
11.10 % 2003	10.00	103.25	9.7612
12.50 % 2004	5.00	107.87	9.9642
12.50 % 2004	5.00	107.90	9.9551

12.50 %	2004	5.00	107.85	9.9704
12.50 %	2004	5.00	107.85	9.9704
12.50 %	2004	5.00	108.00	9.9246
12.50 %	2004	5.00	107.92	9.9490
12.50 %	2004	5.00	107.86	9.9673
12.50 %	2004	5.00	107.88	9.9612
12.50 %	2004	5.00	107.65	10.0315
11.50 %	2004	5.00	104.95	9.9511
11.50 %	2004	5.00	104.89	9.9693
11.50 %	2004	5.00	104.85	9.9814
11.50 %	2004	5.00	104.88	9.9723
11.75 %	2004	5.00	105.66	10.0156
11.68 %	2006	10.00	106.35	10.2094
11.68 %	2006	5.00	106.45	10.1872
11.68 %	2006	5.00	106.50	10.1762
11.68 %	2006	5.00	106.50	10.1762
11.68 %	2006	5.00	106.40	10.1983
11.68 %	2006	5.00	106.50	10.1762
11.68 %	2006	5.00	106.40	10.1983
12.00 %	2008	5.00	107.50	10.5764
12.00 %	2008	5.00	107.50	10.5764
12.00 %	2008	5.00	107.25	10.6216
12.00 %	2008	5.00	107.30	10.6125
12.00 %	2008	5.00	107.50	10.5764
12.00 %	2008	5.00	107.45	10.5854
11.99 %	2009	5.00	107.35	10.6813
11.99 %	2009	5.00	107.45	10.6645
11.99 %	2009	10.00	107.10	10.7236
11.99 %	2009	5.00	107.50	10.6560
11.99 %	2009	5.00	107.47	10.6611
11.99 %	2009	5.00	107.35	10.6813
12.29 %	2010	2.50	108.765	10.8013
12.32 %	2011	5.00	108.45	10.9522
12.32 %	2011	20.00	108.45	10.9522
12.40 %	2013	2.00	111.30	10.7723
11.83 %	2014	5.00	105.35	11.0779
11.83 %	2014	5.00	105.40	11.0712
10.79 %	2015	1.25	100.00	10.7893
11.50 %	2015	5.00	102.80	11.1116
12.60 %	2018	5.00	111.50	11.1209
10.70 %	2020	0.55	99.45	10.7650
Contract Date : May 27, 2000				
13.85 %	2000	25.00	102.30	9.6594
11.55 %	2001	5.00	101.95	9.6141
11.55 %	2001	5.00	101.98	9.5851
11.55 %	2001	5.00	102.00	9.5658
11.55 %	2001	5.00	101.92	9.6431
11.55 %	2001	5.00	101.95	9.6141
11.55 %	2001	5.00	101.97	9.5948
11.15 %	2002	5.00	102.79	9.7291
11.15 %	2002	5.00	102.79	9.7291
11.15 %	2002	5.00	102.78	9.7341
11.15 %	2002	5.00	102.90	9.6749
11.15 %	2002	10.00	102.88	9.6847
11.15 %	2002	5.00	102.95	9.6502

11.10 %	2003	10.00	103.25	9.7600
11.10 %	2003	5.00	103.27	9.7520
12.50 %	2004	5.00	107.85	9.9688
12.50 %	2004	5.00	107.83	9.9749
12.50 %	2004	5.00	107.84	9.9719
12.50 %	2004	0.10	108.00	9.9230
12.50 %	2004	5.00	107.85	9.9688
11.50 %	2004	5.00	104.80	9.9955
9.90 %	2005	5.00	99.67	9.9818
9.90 %	2005	10.00	99.72	9.9687
11.19 %	2005	5.00	104.35	10.0874
11.19 %	2005	5.00	104.40	10.0752
11.68 %	2006	5.00	106.30	10.2199
11.68 %	2006	5.00	106.30	10.2199
11.68 %	2006	5.00	106.33	10.2132
11.68 %	2006	10.00	106.31	10.2176
11.68 %	2006	10.00	106.35	10.2088
11.68 %	2006	10.00	107.25	10.0105
12.00 %	2008	5.00	107.25	10.6212
12.00 %	2008	5.00	107.20	10.6302
12.00 %	2008	5.00	107.30	10.6121
11.99 %	2009	5.00	107.25	10.6979
11.99 %	2009	5.00	107.15	10.7148
11.99 %	2009	5.00	107.15	10.7148
11.99 %	2009	2.00	107.20	10.7064
12.25 %	2010	10.00	108.355	10.8630
12.40 %	2013	5.00	109.50	11.0135
11.83 %	2014	1.00	106.20	10.9638
11.83 %	2014	10.00	105.34	11.0791
12.60 %	2018	1.00	111.50	11.1207
12.60 %	2018	22.40	111.745	11.0919
Total		707.80		

B. State Government Securities

NIL

C. Treasury Bills

(i) 182 Day Bills (Maturity-wise)
(DD/MM/YYYY)

Contract Date : May 26, 2000

08/06/2000	10.00	99.7262	8.3281
08/06/2000	10.00	99.7459	7.7273
08/06/2000	26.00	99.7377	7.9774
31/08/2000	0.25	97.8259	8.4267

Contract Date : May 27, 2000

28/09/2000	5.00	97.0972	8.7759
26/10/2000	1.00	96.3874	8.9755

Total 52.25

(ii) 364 Day Bills (Maturity-wise)
(DD/MM/YYYY)

Contract Date : May 26, 2000

27/12/2000	1.00	94.9878	8.9753
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Contract Date : May 27, 2000

21/09/2000	4.00	97.1052	9.2745
19/10/2000	1.00	96.5666	8.9255
19/10/2000	20.00	96.4371	9.2746

16/11/2000	5.00	95.7564	9.3244
27/12/2000	1.00	94.9878	8.9753
Total	32.00		

II. REPO Transactions *
(Other than with RBI)

A. Government of India Dated Securities

13.85 % 2000	15.00	102.35	7.75	2
11.10 % 2003	15.00	103.00	7.25	2
9.90 % 2005	15.00	99.50	8.20	2
Total	45.00			

B. Treasury Bills

NIL

* Relate to the first leg of Repos
YTM(indicative) will depend upon assumed rate of inflation
Date : 27 May 2000