

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 17 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 15, 2000			
13.55 % 2001	0.20	106.40	8.9825
11.68 % 2006	5.00	107.67	9.9268
11.68 % 2006	5.00	107.66	9.9290
11.68 % 2006	5.00	107.665	9.9279
10.70 % 2020	3.00	99.73	10.7312
Contract Date : May 16, 2000			
11.64 % 2000	0.23	100.60	8.3163
11.40 % 2000	0.07	100.90	8.8045
11.55 % 2001	5.00	102.42	9.2180
10.85 % 2001	5.00	101.76	9.2438
10.85 % 2001	5.00	101.78	9.2261
10.85 % 2001	5.00	101.78	9.2261
11.75 % 2001	5.00	102.92	9.2419
11.75 % 2001	5.00	102.93	9.2336
12.69 % 2002	5.00	105.87	9.3754
12.69 % 2002	10.00	105.86	9.3808
12.69 % 2002	10.00	105.84	9.3917
12.69 % 2002	5.00	105.87	9.3754
12.69 % 2002	10.00	105.84	9.3917
12.69 % 2002	25.00	105.86	9.3808
11.00 % 2002	5.00	102.89	9.3697
11.15 % 2002	10.00	103.545	9.3797
11.15 % 2002	10.00	103.545	9.3797
11.15 % 2002	5.00	103.545	9.3797
11.15 % 2002	10.00	103.54	9.3821
11.55 % 2002(I)	5.00	104.65	9.4168
6.00 % 2002	5.00	103.00	#
11.10 % 2003	20.00	104.02	9.4696
11.10 % 2003	10.00	104.04	9.4617
11.10 % 2003	5.00	104.025	9.4676
11.10 % 2003	10.00	104.025	9.4676
11.10 % 2003	8.526	104.005	9.4751
11.10 % 2003	10.00	104.015	9.4715
11.10 % 2003	10.00	104.015	9.4715
11.10 % 2003	20.00	104.03	9.4656
11.10 % 2003	6.158	103.95	9.4971
11.10 % 2003	1.00	104.09	9.4421
11.10 % 2003	25.00	104.017	9.4706
11.10 % 2003	25.00	104.015	9.4715

11.10 %	2003	10.00	104.03	9.4656
11.10 %	2003	10.00	104.015	9.4715
11.10 %	2003	20.00	104.01	9.4735
11.10 %	2003	30.00	104.035	9.4637
11.10 %	2003	5.00	104.02	9.4696
11.10 %	2003	25.00	104.01	9.4735
11.10 %	2003	50.00	104.02	9.4696
11.10 %	2003	10.00	104.02	9.4696
11.10 %	2003	25.00	104.015	9.4715
11.10 %	2003	25.00	104.015	9.4715
11.10 %	2003	30.00	104.02	9.4696
11.10 %	2003	5.00	104.00	9.4774
11.10 %	2003	5.00	104.025	9.4676
11.10 %	2003	5.00	104.025	9.4676
11.10 %	2003	25.00	104.01	9.4735
11.10 %	2003	5.00	104.03	9.4656
11.10 %	2003	20.00	104.035	9.4637
11.10 %	2003	10.00	104.02	9.4696
11.10 %	2003	25.00	104.02	9.4696
11.10 %	2003	5.00	104.02	9.4696
11.83 %	2003	5.00	106.20	9.5070
11.83 %	2003	5.00	106.20	9.5070
11.83 %	2003	15.00	106.20	9.5070
12.50 %	2004	50.00	108.95	9.6536
11.50 %	2004	5.00	105.95	9.6624
11.50 %	2004	5.00	105.94	9.6654
11.98 %	2004	10.00	107.94	9.6744
11.98 %	2004	5.00	107.95	9.6716
11.98 %	2004	5.00	107.93	9.6771
11.98 %	2004	5.00	107.93	9.6771
11.98 %	2004	10.00	107.91	9.6826
9.90 %	2005	10.00	100.35	9.8053
9.90 %	2005	5.00	100.36	9.8027
9.90 %	2005	5.00	100.36	9.8027
9.90 %	2005	5.00	100.36	9.8027
9.90 %	2005	5.00	100.35	9.8053
9.90 %	2005	5.00	100.36	9.8027
9.90 %	2005	5.00	100.36	9.8027
11.19 %	2005	5.00	105.45	9.8259
11.68 %	2006	10.00	107.70	9.9196
11.68 %	2006	59.645	107.655	9.9294
11.68 %	2006	5.00	107.655	9.9294
11.68 %	2006	5.00	107.66	9.9283
11.68 %	2006	5.00	107.66	9.9283
11.68 %	2006	10.00	107.65	9.9305
11.68 %	2006	10.00	107.65	9.9305
11.68 %	2006	10.00	107.65	9.9305
11.68 %	2006	20.00	107.65	9.9305
11.68 %	2006	20.00	107.66	9.9283
11.68 %	2006	20.00	107.64	9.9327
11.68 %	2006	25.00	107.66	9.9283
11.68 %	2006	25.00	107.66	9.9283
11.68 %	2006	5.00	107.66	9.9283
11.68 %	2006	25.00	107.65	9.9305

11.68 %	2006	9.882	107.595	9.9424
11.68 %	2006	25.00	107.66	9.9283
11.68 %	2006	19.704	107.66	9.9283
11.68 %	2006	10.00	107.66	9.9283
11.68 %	2006	9.882	107.64	9.9327
11.68 %	2006	10.00	107.65	9.9305
11.68 %	2006	20.00	107.65	9.9305
11.68 %	2006	10.00	107.67	9.9261
11.68 %	2006	10.00	107.67	9.9261
11.68 %	2006	10.00	107.655	9.9294
11.68 %	2006	5.00	107.655	9.9294
11.68 %	2006	5.00	107.63	9.9348
11.68 %	2006	10.00	107.67	9.9261
11.68 %	2006	10.00	107.67	9.9261
11.68 %	2006	15.00	107.67	9.9261
11.68 %	2006	5.00	107.66	9.9283
11.68 %	2006	5.00	107.66	9.9283
11.68 %	2006	25.00	107.66	9.9283
11.68 %	2006	25.00	107.655	9.9294
11.68 %	2006	5.00	107.66	9.9283
11.68 %	2006	39.527	107.63	9.9348
11.68 %	2006	5.00	107.665	9.9272
11.68 %	2006	10.00	107.67	9.9261
11.68 %	2006	10.00	107.67	9.9261
11.75 %	2006	5.00	107.935	9.9395
11.75 %	2006	5.00	107.935	9.9395
11.75 %	2006	5.00	107.91	9.9449
11.90 %	2007	5.00	108.85	10.1096
12.00 %	2008	5.00	109.18	10.2815
12.00 %	2008	5.00	109.17	10.2832
12.00 %	2008	5.00	109.18	10.2815
12.00 %	2008	5.00	109.18	10.2815
12.00 %	2008	5.00	109.17	10.2832
12.00 %	2008	10.00	109.16	10.2850
12.00 %	2008	5.00	109.15	10.2867
12.00 %	2008	5.00	109.16	10.2850
12.00 %	2008	5.00	109.165	10.2841
12.00 %	2008	5.00	109.17	10.2832
12.00 %	2008	5.00	109.17	10.2832
12.25 %	2008	10.00	110.43	10.3424
11.99 %	2009	5.00	108.98	10.4126
11.99 %	2009	5.00	109.01	10.4076
12.25 %	2010	2.00	110.66	10.5098
12.32 %	2011	5.00	110.72	10.6142
12.40 %	2013	5.00	111.30	10.7738
12.40 %	2013	27.88	111.30	10.7738
12.40 %	2013	50.00	111.30	10.7738
12.40 %	2013	10.00	111.26	10.7791
12.40 %	2013	10.00	111.27	10.7777
10.00 %	2014	2.00	96.20	10.5228
11.83 %	2014	15.00	107.55	10.7877
11.83 %	2014	15.00	107.55	10.7877
11.83 %	2014	50.00	107.55	10.7877
11.83 %	2014	40.00	107.55	10.7877
11.83 %	2014	10.00	107.55	10.7877

11.83 %	2014	10.00	107.55	10.7877
11.83 %	2014	10.00	107.55	10.7877
11.83 %	2014	10.00	107.55	10.7877
11.83 %	2014	0.50	107.70	10.7682
12.30 %	2016	11.40	111.00	10.8380
12.30 %	2016	10.00	111.00	10.8380
12.30 %	2016	15.00	111.00	10.8380
12.30 %	2016	3.80	111.00	10.8380
12.60 %	2018	5.00	113.75	10.8606
Contract Date : May 17, 2000				
11.40 %	2000	5.00	100.74	9.2302
11.40 %	2000	5.00	100.77	9.1465
11.40 %	2000	5.00	100.76	9.1744
12.08 %	2001	10.00	102.87	9.2852
11.55 %	2001	5.00	102.40	9.2317
11.55 %	2001	5.00	102.39	9.2411
11.55 %	2001	1.50	102.42	9.2130
11.55 %	2001	5.00	102.395	9.2364
10.85 %	2001	5.00	101.77	9.2316
10.85 %	2001	5.00	101.77	9.2316
11.75 %	2001	5.00	102.91	9.2451
11.75 %	2001	15.00	102.92	9.2368
11.75 %	2001	5.00	102.90	9.2534
11.75 %	2001	5.00	102.90	9.2534
11.75 %	2001	10.00	102.91	9.2451
11.75 %	2001	10.00	102.90	9.2534
13.55 %	2001	19.9584	105.85	9.3465
12.69 %	2002	25.00	105.81	9.4035
12.69 %	2002	5.00	105.815	9.4008
11.10 %	2003	10.00	104.00	9.4760
11.10 %	2003	20.00	103.99	9.4799
11.10 %	2003	5.00	104.025	9.4661
11.10 %	2003	5.00	104.00	9.4760
11.10 %	2003	5.00	104.00	9.4760
11.10 %	2003	5.00	104.00	9.4760
11.10 %	2003	5.00	103.99	9.4799
11.10 %	2003	5.00	103.995	9.4779
11.10 %	2003	5.00	103.99	9.4799
11.10 %	2003	75.00	104.01	9.4720
11.10 %	2003	31.632	103.99	9.4799
11.10 %	2003	10.00	104.00	9.4760
11.10 %	2003	25.00	103.99	9.4799
11.10 %	2003	5.00	104.00	9.4760
11.10 %	2003	5.00	103.995	9.4779
11.83 %	2003	5.00	106.19	9.5090
11.83 %	2003	5.00	106.19	9.5090
12.50 %	2004	5.00	108.92	9.6609
12.50 %	2004	5.00	108.96	9.6489
12.50 %	2004	5.00	108.93	9.6579
12.50 %	2004	5.00	108.92	9.6609
12.50 %	2004	5.00	108.93	9.6579
12.50 %	2004	5.00	108.93	9.6579
12.50 %	2004	5.00	108.93	9.6579
12.50 %	2004	10.00	108.925	9.6594
12.50 %	2004	5.00	108.95	9.6519

12.50 %	2004	15.00	108.94	9.6549
11.50 %	2004	10.00	105.92	9.6702
11.98 %	2004	5.00	107.90	9.6842
11.98 %	2004	5.00	107.915	9.6801
11.98 %	2004	5.00	107.91	9.6814
11.98 %	2004	10.00	107.90	9.6842
11.98 %	2004	5.00	107.91	9.6814
11.98 %	2004	5.00	107.89	9.6870
11.98 %	2004	5.00	107.91	9.6814
11.98 %	2004	10.00	107.90	9.6842
9.90 %	2005	5.00	100.32	9.8129
9.90 %	2005	5.00	100.305	9.8168
11.25 %	2005	0.90	105.60	9.8168
11.68 %	2006	0.25	107.70	9.9189
11.68 %	2006	0.50	107.70	9.9189
11.68 %	2006	10.00	107.65	9.9298
11.68 %	2006	5.00	107.64	9.9320
11.68 %	2006	5.00	107.63	9.9341
11.68 %	2006	5.00	107.63	9.9341
11.68 %	2006	15.00	107.64	9.9320
11.68 %	2006	5.00	107.64	9.9320
11.68 %	2006	10.00	107.63	9.9341
11.68 %	2006	5.00	107.63	9.9341
11.68 %	2006	10.00	107.64	9.9320
11.68 %	2006	5.00	107.63	9.9341
11.75 %	2006	5.00	107.91	9.9442
11.75 %	2006	5.00	107.91	9.9442
11.75 %	2006	10.00	107.89	9.9485
11.75 %	2006	5.00	107.89	9.9485
11.75 %	2006	5.00	107.88	9.9507
11.75 %	2006	5.00	107.91	9.9442
11.90 %	2007	5.00	108.83	10.1131
11.90 %	2007	15.00	108.84	10.1112
11.90 %	2007	5.00	108.84	10.1112
11.90 %	2007	5.00	108.83	10.1131
11.90 %	2007	5.00	108.83	10.1131
11.90 %	2007	5.00	108.83	10.1131
12.00 %	2008	10.00	109.08	10.2986
12.00 %	2008	5.00	109.13	10.2898
12.00 %	2008	5.00	109.13	10.2898
12.00 %	2008	10.00	109.14	10.2880
12.00 %	2008	5.00	109.14	10.2880
12.00 %	2008	5.00	109.12	10.2915
12.00 %	2008	10.00	109.11	10.2933
11.50 %	2008	5.00	106.34	10.3175
12.25 %	2008	15.00	110.40	10.3471
11.99 %	2009	5.00	108.98	10.4122
11.99 %	2009	5.00	108.985	10.4114
11.99 %	2009	5.00	108.98	10.4122
11.99 %	2009	5.00	108.98	10.4122
11.99 %	2009	5.00	108.97	10.4139
11.99 %	2009	5.00	108.98	10.4122
11.99 %	2009	10.00	108.98	10.4122
11.99 %	2009	10.00	108.96	10.4155
11.99 %	2009	5.00	108.92	10.4221

12.25 %	2010	0.50	110.60	10.5187
12.25 %	2010	15.00	110.60	10.5187
12.32 %	2011	5.00	110.70	10.6169
10.00 %	2014	1.00	95.80	10.5799
11.83 %	2014	0.77	107.78	10.7576
Total		2627.4144		
B. State Government Securities				
Contract Date : May 16, 2000				
13.00%	MAHARASHTRA S.D. 2007	0.06	109.00	11.1377
Total		0.06		
C. Treasury Bills				
(i) 14 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : May 17, 2000				
29/05/2000		2.50	99.7442	7.7792
(ii) 182 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : May 17, 2000				
25/05/2000		1.50	99.8304	7.7299
(iii) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : May 15, 2000				
22/03/2001		5.00	92.9788	8.8955
19/04/2001		2.00	92.1887	9.1249
Contract Date : May 16, 2000				
19/04/2001		2.00	92.1651	9.1549
19/04/2001		7.00	92.1865	9.1548
03/05/2001		10.00	91.9126	9.1249
03/05/2001		10.00	91.9126	9.1249
03/05/2001		10.00	91.9126	9.1249
Contract Date : May 17, 2000				
24/08/2000		1.00	97.8113	8.2274
22/03/2001		5.00	92.8180	9.1150
22/03/2001		5.00	92.8180	9.1150
03/05/2001		15.00	91.9126	9.1249
03/05/2001		30.00	91.9126	9.1249
Total		102.00		
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				
11.64 % 2000	25.00	100.48	9.00	2
11.40 % 2000	10.00	100.78	9.00	2
11.40 % 2000	15.00	100.75	8.00	5
11.40 % 2000	35.00	100.75	8.75	5
11.75 % 2001	19.00	102.90	8.90	5
11.15 % 2002	25.00	103.85	8.15	5
11.15 % 2002	25.00	103.85	8.15	5

11.75 %	2006	25.00	107.93	8.60	14
12.25 %	2008	45.00	110.45	8.25	5
11.83 %	2014	25.00	107.50	9.25	3
11.83 %	2014	25.00	107.50	9.25	3
11.83 %	2014	25.00	107.50	9.25	3
11.83 %	2014	25.00	107.50	9.25	3
Total		324.00			
B. Treasury Bills		NIL			

* Relate to the first leg of Repos
YTM(indicative) will depend upon assumed rate of inflation
Date : 17 May 2000