

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 01 June 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 31, 2000			
12.08 % 2001	5.00	102.55	9.5107
11.55 % 2001	5.00	102.11	9.4416
11.55 % 2001	5.00	102.11	9.4416
11.55 % 2001	5.00	102.11	9.4416
11.55 % 2001	5.00	102.11	9.4416
11.55 % 2001	5.00	102.11	9.4416
11.55 % 2001	5.00	102.11	9.4416
11.55 % 2001	5.00	102.12	9.4319
11.75 % 2001	5.00	102.58	9.4551
11.75 % 2001	5.00	102.60	9.4379
11.75 % 2001	10.00	102.605	9.4336
11.75 % 2001	5.00	102.585	9.4508
12.69 % 2002	5.00	105.35	9.5958
12.69 % 2002	5.00	105.35	9.5958
12.69 % 2002	15.00	105.35	9.5958
11.00 % 2002	10.00	102.51	9.5479
11.00 % 2002	10.00	102.52	9.5422
11.00 % 2002	10.00	102.53	9.5366
11.15 % 2002	5.00	103.13	9.5548
11.15 % 2002	5.00	103.15	9.5449
11.15 % 2002	10.00	103.115	9.5622
11.10 % 2003	5.00	103.50	9.6548
11.10 % 2003	5.00	103.50	9.6548
12.50 % 2004	5.00	108.41	9.7918
12.50 % 2004	5.00	108.40	9.7948
12.50 % 2004	5.00	108.40	9.7948
12.50 % 2004	5.00	108.40	9.7948
12.50 % 2004	5.00	108.40	9.7948
12.50 % 2004	5.00	108.40	9.7948
12.50 % 2004	5.00	108.37	9.8040
12.50 % 2004	5.00	108.40	9.7948
12.50 % 2004	3.00	108.45	9.7796
12.50 % 2004	5.00	108.39	9.7979
12.50 % 2004	5.00	108.41	9.7918
12.50 % 2004	5.00	108.42	9.7887
12.50 % 2004	5.00	108.42	9.7887
12.50 % 2004	5.00	108.42	9.7887

12.50 %	2004	5.00	108.42	9.7887
11.50 %	2004	5.00	105.33	9.8308
12.59 %	2004	5.00	108.85	9.8802
12.59 %	2004	5.00	108.85	9.8802
12.59 %	2004	5.00	108.85	9.8802
12.59 %	2004	5.00	108.85	9.8802
11.95 %	2004	10.00	106.97	9.8532
11.98 %	2004	5.00	107.35	9.8207
11.98 %	2004	5.00	107.35	9.8207
11.98 %	2004	5.00	107.31	9.8318
9.90 %	2005	5.00	100.05	9.8816
9.90 %	2005	5.00	100.05	9.8816
9.90 %	2005	10.00	100.06	9.8789
11.19 %	2005	5.00	104.95	9.9394
11.68 %	2006	10.00	106.70	10.1290
11.68 %	2006	10.00	106.75	10.1180
11.68 %	2006	5.00	106.75	10.1180
11.68 %	2006	10.00	106.75	10.1180
11.68 %	2006	5.00	106.755	10.1169
11.90 %	2007	5.00	107.65	10.3359
11.90 %	2007	5.00	107.65	10.3359
11.90 %	2007	5.00	107.65	10.3359
11.90 %	2007	5.00	107.65	10.3359
11.90 %	2007	5.00	107.65	10.3359
12.00 %	2008	5.00	107.82	10.5167
11.99 %	2009	5.00	107.415	10.6689
11.99 %	2009	5.00	107.39	10.6731
11.99 %	2009	5.00	107.40	10.6714
11.99 %	2009	10.00	107.41	10.6697
11.99 %	2009	2.00	107.60	10.6377
11.99 %	2009	10.00	107.407	10.6701
11.99 %	2009	5.00	107.33	10.6832
11.99 %	2009	10.00	107.40	10.6714
12.29 %	2010	10.00	108.60	10.8267
10.95 %	2011	2.00	100.02	10.9467
10.95 %	2011	1.00	100.02	10.9467
12.40 %	2013	5.00	109.15	11.0607
10.50 %	2014	3.00	96.605	10.9714
11.83 %	2014	0.09	105.65	11.0368
11.83 %	2014	0.10	105.30	11.0839
11.83 %	2014	5.00	105.20	11.0974
11.50 %	2015	10.00	102.70	11.1245
11.50 %	2015	1.00	103.15	11.0636
Contract Date : June 01, 2000				
11.64 %	2000	5.00	100.30	9.4240
11.40 %	2000	5.00	100.60	9.4049
13.75 %	2001	10.00	103.85	9.5498
11.55 %	2001	5.00	102.07	9.4806
11.55 %	2001	25.00	102.10	9.4514
11.55 %	2001	5.00	102.10	9.4514
11.55 %	2001	5.00	102.08	9.4708
11.55 %	2001	5.00	102.08	9.4708
11.55 %	2001	10.00	102.06	9.4903
11.55 %	2001	5.00	102.06	9.4903
10.85 %	2001	5.00	101.45	9.4763

10.85 %	2001	15.00	101.45	9.4763
10.85 %	2001	15.00	101.45	9.4763
11.75 %	2001	5.00	102.56	9.4723
11.75 %	2001	20.00	102.53	9.4981
11.75 %	2001	5.00	102.55	9.4809
11.75 %	2001	5.00	102.55	9.4809
11.75 %	2001	20.00	102.56	9.4723
11.75 %	2001	5.00	102.56	9.4723
11.75 %	2001	5.00	102.55	9.4809
11.00 %	2002	5.00	102.47	9.5705
11.15 %	2002	5.00	103.07	9.5844
11.15 %	2002	5.00	103.085	9.5770
11.15 %	2002	5.00	103.06	9.5893
11.15 %	2002	5.00	103.08	9.5794
11.55 %	2002(I)	0.20	104.00	9.6758
11.55 %	2002(I)	5.00	104.11	9.6258
11.10 %	2003	10.00	103.48	9.6628
12.50 %	2004	0.50	108.55	9.7492
12.50 %	2004	5.00	108.35	9.8100
12.50 %	2004	5.00	108.37	9.8040
12.50 %	2004	5.00	108.34	9.8131
12.50 %	2004	5.00	108.335	9.8146
12.50 %	2004	5.00	108.38	9.8009
12.50 %	2004	5.00	108.34	9.8131
12.50 %	2004	5.00	108.34	9.8131
12.50 %	2004	5.00	108.33	9.8161
12.50 %	2004	5.00	108.38	9.8009
12.50 %	2004	5.00	108.35	9.8100
12.50 %	2004	5.00	108.34	9.8131
12.50 %	2004	5.00	108.34	9.8131
12.50 %	2004	5.00	108.37	9.8040
12.50 %	2004	5.00	108.36	9.8070
12.50 %	2004	5.00	108.35	9.8100
12.50 %	2004	5.00	108.345	9.8116
12.50 %	2004	5.00	108.34	9.8131
12.50 %	2004	5.00	108.34	9.8131
12.50 %	2004	5.00	108.36	9.8070
12.50 %	2004	5.00	108.35	9.8100
12.50 %	2004	5.00	108.35	9.8100
12.50 %	2004	10.00	108.37	9.8040
12.50 %	2004	5.00	108.37	9.8040
12.50 %	2004	5.00	108.36	9.8070
11.50 %	2004	5.00	105.31	9.8368
11.50 %	2004	5.00	105.29	9.8429
11.50 %	2004	5.00	105.315	9.8353
11.50 %	2004	5.00	105.315	9.8353
11.50 %	2004	5.00	105.315	9.8353
11.50 %	2004	5.00	105.32	9.8338
11.98 %	2004	5.00	107.35	9.8207
9.90 %	2005	5.00	100.00	9.8947
9.90 %	2005	15.00	100.02	9.8894
9.90 %	2005	10.00	100.01	9.8921
9.90 %	2005	5.00	100.00	9.8947
9.90 %	2005	10.00	100.01	9.8921
9.90 %	2005	5.00	100.00	9.8947

9.90 %	2005	10.00	100.01	9.8921
9.90 %	2005	5.00	100.01	9.8921
11.19 %	2005	5.00	104.895	9.9527
11.19 %	2005	5.00	104.95	9.9394
11.19 %	2005	5.00	104.87	9.9588
11.19 %	2005	5.00	104.89	9.9540
11.19 %	2005	5.00	104.88	9.9564
11.68 %	2006	5.00	106.76	10.1158
11.68 %	2006	5.00	106.72	10.1246
11.68 %	2006	5.00	106.68	10.1334
11.68 %	2006	5.00	106.66	10.1378
11.68 %	2006	5.00	106.66	10.1378
11.68 %	2006	5.00	106.66	10.1378
11.68 %	2006	5.00	106.66	10.1378
11.68 %	2006	10.00	106.66	10.1378
11.68 %	2006	5.00	106.66	10.1378
11.68 %	2006	5.00	106.65	10.1401
11.68 %	2006	5.00	106.66	10.1378
11.90 %	2007	5.00	107.60	10.3457
11.90 %	2007	5.00	107.58	10.3495
11.90 %	2007	5.00	107.58	10.3495
11.90 %	2007	5.00	107.54	10.3573
11.99 %	2009	5.00	107.40	10.6714
11.99 %	2009	5.00	107.39	10.6731
11.99 %	2009	5.00	107.31	10.6866
11.99 %	2009	5.00	107.31	10.6866
11.99 %	2009	10.00	107.33	10.6832
11.99 %	2009	15.00	107.30	10.6883
12.32 %	2011	5.00	108.35	10.9668
12.32 %	2011	5.00	108.35	10.9668
12.32 %	2011	10.00	108.35	10.9668
12.32 %	2011	10.00	108.30	10.9744
12.32 %	2011	5.00	108.35	10.9668
12.32 %	2011	10.00	108.41	10.9576
10.95 %	2011	3.00	100.05	10.9419
10.95 %	2011	10.00	100.05	10.9419
10.95 %	2011	58.00	100.05	10.9419
10.95 %	2011	15.00	100.05	10.9419
10.95 %	2011	15.00	100.05	10.9419
10.95 %	2011	50.00	100.05	10.9419
10.95 %	2011	5.00	100.05	10.9419
10.95 %	2011	50.00	100.05	10.9419
10.95 %	2011	20.00	100.05	10.9419
10.95 %	2011	20.00	100.05	10.9419
10.95 %	2011	15.00	100.05	10.9419
10.95 %	2011	10.00	100.02	10.9467
10.95 %	2011	25.00	100.01	10.9483
10.95 %	2011	5.00	100.04	10.9435
11.83 %	2014	2.00	105.65	11.0368
11.50 %	2015	1.00	103.15	11.0636
12.60 %	2018	3.00	111.20	11.1554
Total		1409.89		

B. State Government Securities
Contract Date : June 01, 2000

11.85% KERELA SDL 2009	3.446	104.80	11.0041
11% AP SDL 2010	3.4725	100.00	10.9941
Total	6.9185		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : June 01, 2000

05/06/2000	2.40	99.9206	7.2311
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12/06/2000	13.23	99.7670	7.7282
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Total	15.63		
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(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : May 31, 2000

07/08/2000	0.10	98.5528	7.9779
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14/08/2000	20.00	98.2863	8.5765
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21/08/2000	5.00	98.1272	8.5767
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28/08/2000	20.00	97.9571	8.6264
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28/08/2000	15.00	97.9687	8.5764
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Contract Date : June 01, 2000

21/08/2000	7.00	98.1102	8.6560
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Total	67.10		
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(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : May 31, 2000

06/07/2000	0.35	99.2860	7.4790
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03/08/2000	27.345	98.5373	8.5766
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31/08/2000	20.00	97.8890	8.6261
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Contract Date : June 01, 2000

08/06/2000	9.00	99.8564	7.4779
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Total	56.695		
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(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : May 31, 2000

11/01/2001	10.50	94.6887	9.1150
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18/05/2001	5.00	91.7909	9.2745
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Contract Date : June 01, 2000

10/08/2000	10.00	98.3663	8.6363
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10/08/2000	10.00	98.3663	8.6363
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11/01/2001	200.00	94.7658	8.9754
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25/01/2001	8.60	94.4277	9.0253
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08/02/2001	3.00	94.0276	9.1748
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18/05/2001	3.00	91.7909	9.2745
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Total	250.10		
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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

Zero Coupon Bond	2000(III S	10.00	99.06	7.15	1
Zero Coupon Bond	2000(III S	10.00	99.06	7.15	1
Zero Coupon Bond	2000(III S	10.00	99.06	7.15	1
Zero Coupon Bond	2000(III S	10.00	99.06	7.15	1
Zero Coupon Bond	2000(III S	10.00	99.06	7.15	1
11.40 %	2000	50.00	100.60	6.80	4
11.40 %	2000	15.00	100.61	7.00	5
11.40 %	2000	75.00	100.60	6.85	5
11.55 %	2001	10.00	102.10	7.15	2
11.55 %	2001	10.00	102.10	7.15	2
11.55 %	2001	10.00	102.10	7.15	2
11.55 %	2001	10.00	102.10	7.15	2
11.55 %	2001	10.00	102.10	7.15	2
11.55 %	2001	8.50	102.10	7.05	4
11.75 %	2001	20.00	102.50	7.10	4
11.75 %	2001	30.00	102.50	7.10	4
11.15 %	2002	20.00	103.07	6.85	4
11.15 %	2002	25.00	103.00	6.90	5
9.90 %	2005	16.00	100.00	6.95	1
11.99 %	2009	20.00	107.30	7.00	4
Total		379.50			

B. Treasury Bills

NIL

* Relate to the first leg of Repos
 # YTM(indicative) will depend upon assumed rate of inflation
 Date : 01 June 2000