

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 02 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			
12.59 % 2004	0.16	108.20	10.0691
10.50 % 2014	0.23	98.25	10.7386
11.83 % 2014	5.00	105.20	11.0974
Contract Date : June 01, 2000			
11.40 % 2000	5.00	100.60	9.4049
11.40 % 2000	10.00	100.595	9.4205
11.55 % 2001	5.00	102.11	9.4416
11.55 % 2001	5.00	102.052	9.4976
11.55 % 2001	5.00	102.06	9.4903
11.55 % 2001	5.00	102.065	9.4854
11.55 % 2001	0.40	102.12	9.4319
10.85 % 2001	10.00	101.40	9.5222
11.15 % 2002	0.40	103.12	9.5597
11.10 % 2003	10.00	103.48	9.6628
12.50 % 2004	5.00	108.35	9.8100
12.50 % 2004	5.00	108.34	9.8131
9.90 % 2005	5.00	100.00	9.8947
14.00 % 2005	0.002	111.00	11.0822
14.00 % 2005	0.006	111.00	11.0822
11.19 % 2005	5.00	104.85	9.9637
11.90 % 2007	5.00	107.50	10.3651
12.25 % 2010	3.00	108.68	10.8118
10.95 % 2011	0.50	100.045	10.9427
11.50 % 2015	1.945	102.95	11.0906
Contract Date : June 02, 2000			
11.55 % 2001	5.00	102.05	9.4956
11.55 % 2001	5.00	102.00	9.5444
11.55 % 2001	5.00	102.00	9.5444
11.55 % 2001	5.00	102.02	9.5249
11.55 % 2001	5.00	102.01	9.5347
11.55 % 2001	5.00	102.03	9.5151
11.55 % 2001	5.00	102.02	9.5249
11.55 % 2001	5.00	102.02	9.5249
11.55 % 2001	5.00	102.00	9.5444
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11.55 % 2001	5.00	102.00	9.5444
11.55 % 2001	5.00	102.02	9.5249
11.55 % 2001	5.00	102.03	9.5151

11.55 %	2001	5.00	102.00	9.5444
10.85 %	2001	25.00	101.42	9.5011
10.85 %	2001	10.00	101.40	9.5195
11.75 %	2001	5.00	102.48	9.5365
11.75 %	2001	5.00	102.49	9.5279
11.00 %	2002	50.00	102.415	9.5996
11.68 %	2002	10.00	103.87	9.6509
11.68 %	2002	20.00	103.92	9.6255
11.15 %	2002	5.00	103.00	9.6173
11.15 %	2002	5.00	102.98	9.6272
11.15 %	2002	5.00	103.00	9.6173
11.15 %	2002	10.00	102.99	9.6223
11.15 %	2002	5.00	103.00	9.6173
11.55 %	2002(I)	10.00	104.05	9.6509
11.83 %	2003	10.00	105.46	9.7511
12.50 %	2004	5.00	108.295	9.8252
12.50 %	2004	10.00	108.26	9.8359
12.50 %	2004	5.00	108.25	9.8389
12.50 %	2004	5.00	108.29	9.8267
12.50 %	2004	5.00	108.265	9.8344
12.50 %	2004	10.00	108.27	9.8328
12.50 %	2004	5.00	108.27	9.8328
12.50 %	2004	5.00	108.28	9.8298
12.50 %	2004	5.00	108.24	9.8420
12.50 %	2004	5.00	108.27	9.8328
12.50 %	2004	5.00	108.24	9.8420
11.50 %	2004	5.00	105.22	9.8629
11.50 %	2004	5.00	105.22	9.8629
11.50 %	2004	5.00	105.22	9.8629
11.50 %	2004	5.00	105.22	9.8629
11.95 %	2004	5.00	106.80	9.9010
11.98 %	2004	5.00	100.00	11.9668
11.98 %	2004	5.00	107.26	9.8447
11.98 %	2004	5.00	107.20	9.8615
9.90 %	2005	5.00	99.99	9.8972
9.90 %	2005	5.00	99.99	9.8972
9.90 %	2005	5.00	99.96	9.9051
9.90 %	2005	5.00	100.005	9.8933
9.90 %	2005	10.00	99.95	9.9077
11.19 %	2005	10.00	104.83	9.9681
11.19 %	2005	5.00	104.85	9.9632
11.68 %	2006	5.00	100.00	11.6719
11.68 %	2006	5.00	106.59	10.1527
11.99 %	2009	5.00	107.15	10.7134
11.99 %	2009	5.00	107.20	10.7049
11.99 %	2009	5.00	107.15	10.7134
11.99 %	2009	0.17	107.50	10.6542
12.32 %	2011	5.00	108.31	10.9727
12.32 %	2011	5.00	108.33	10.9697
12.32 %	2011	10.00	108.25	10.9819
10.95 %	2011	0.60	100.05	10.9418
10.95 %	2011	10.00	100.05	10.9418
10.95 %	2011	3.43	100.05	10.9418
10.95 %	2011	10.00	100.00	10.9497
10.95 %	2011	10.00	100.00	10.9497

10.95 %	2011	10.00	100.03	10.9450
10.95 %	2011	5.00	100.03	10.9450
10.95 %	2011	10.00	100.03	10.9450
10.50 %	2014	5.00	96.60	10.9721
11.83 %	2014	0.30	102.70	11.4413
11.83 %	2014	5.00	105.03	11.1202
11.83 %	2014	5.00	105.025	11.1209
12.60 %	2018	4.20	111.25	11.1494
Total		610.343		

B. State Government Securities

Contract Date : June 01, 2000				
14.00% MAHARASHTRA S.D.L. 2005	0.0065	111.00		11.0634
14.00% MAHARASHTRA S.D.L. 2005	0.003	111.00		11.0634
11.30% UP SDL 2010	0.86	101.70		11.0042
11.50% TAMIL NADU 2010	1.9325	102.95		11.0048
Total		2.802		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : June 01, 2000				
12/06/2000	5.00	99.7949		7.4810
Contract Date : June 02, 2000				
05/06/2000	13.805	99.9425		6.9807
12/06/2000	10.00	99.7949		7.4810
12/06/2000	14.70	99.7949		7.4810
12/06/2000	20.00	99.7895		7.6784
Total		63.505		

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : June 02, 2000				
17/06/2000	0.75	99.7234		6.7308
Total		0.75		

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : June 02, 2000				
08/06/2000	1.00	99.8785		7.3800
08/06/2000	5.50	99.8785		7.3800
08/06/2000	10.00	99.8785		7.3800
Total		16.50		

(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : June 01, 2000				
10/08/2000	10.00	98.3893		8.6361
16/11/2000	3.00	96.0240		9.0251
27/12/2000	2.00	95.0699		9.0751
08/02/2001	3.00	94.0499		9.1747
31/05/2001	5.00	91.4757		9.3443
31/05/2001	10.00	91.4757		9.3443
31/05/2001	10.00	91.4923		9.3244
31/05/2001	15.00	91.4923		9.3244
Contract Date : June 02, 2000				
27/07/2000	1.52	98.8236		7.8783
11/01/2001	10.50	94.7358		9.0702

19/04/2001	3.00	92.4019	9.3244
31/05/2001	3.505	91.4615	9.3613
Total	76.525		

II. REPO Transactions *
(Other than with RBI)

A. Government of India Dated Securities

11.75 %	2001	20.00	102.55	6.80	4
12.50 %	2004	20.00	108.35	6.80	4
9.90 %	2005	25.00	100.00	6.80	4
9.90 %	2005	25.00	100.00	6.80	4
9.90 %	2005	25.00	100.00	6.80	4
11.83 %	2014	50.00	105.20	7.00	4
Zero Coupon Bond	2000(III S	10.00	98.03	7.05	1
Zero Coupon Bond	2000(III S	10.00	98.03	7.05	1
Zero Coupon Bond	2000(III S	10.00	98.03	7.05	1
Zero Coupon Bond	2000(III S	10.00	98.03	7.05	1
Zero Coupon Bond	2000(III S	12.00	98.03	7.05	1
Zero Coupon Bond	2000(III S	26.00	98.03	7.15	1
11.64 %	2000	30.00	100.30	6.90	3
11.40 %	2000	55.00	100.60	6.75	1
11.40 %	2000	25.00	100.58	7.00	3
11.40 %	2000	25.00	100.60	6.95	3
11.40 %	2000	20.00	100.60	6.90	3
11.40 %	2000	25.00	100.60	6.95	3
11.40 %	2000	20.00	100.60	6.90	3
11.55 %	2001	20.00	102.24	6.90	1
11.55 %	2001	20.00	102.24	6.90	1
10.85 %	2001	25.00	101.35	7.05	3
10.85 %	2001	25.00	101.35	7.05	3
11.75 %	2001	30.00	102.50	6.90	1
11.75 %	2001	50.00	102.51	7.00	3
11.75 %	2001	60.00	102.51	6.95	3
11.75 %	2001	50.00	102.51	6.95	3
11.15 %	2002	5.00	102.95	6.15	1
11.15 %	2002	25.00	103.00	6.90	3
11.15 %	2002	20.00	103.00	6.90	3
11.15 %	2002	15.00	103.00	7.05	3
11.15 %	2002	20.00	103.00	6.90	3
11.15 %	2002	20.00	103.07	6.90	3
11.83 %	2003	10.00	105.50	6.15	1
12.50 %	2004	20.00	108.25	6.90	3
12.50 %	2004	50.00	108.25	6.90	3
12.50 %	2004	40.00	108.30	6.90	3
9.90 %	2005	25.00	100.00	6.90	3
11.99 %	2009	25.00	107.30	7.00	3
11.99 %	2009	25.00	107.30	7.00	3
12.25 %	2010	25.00	108.20	6.80	3
12.25 %	2010	25.00	108.20	6.80	3
12.25 %	2010	21.95	108.75	7.00	3
12.32 %	2011	25.00	108.30	6.90	3
12.32 %	2011	25.00	108.30	6.90	3
12.32 %	2011	66.50	108.40	7.05	3
11.83 %	2014	18.85	105.20	7.00	3

12.60 % 2018(ON TAP)	5.00	111.00	6.15	1
Total	1235.30			

B. Treasury Bills NIL

 * Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 02 June 2000