

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 03 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 : June 02, 2000			
13.75 % 2001	0.70	104.10	9.2733
13.75 % 2001	5.00	103.86	9.5273
12.08 % 2001	10.00	102.45	9.6033
11.55 % 2001	5.00	101.99	9.5542
10.85 % 2001	5.00	101.37	9.5471
10.85 % 2001	10.00	101.35	9.5655
10.85 % 2001	10.00	101.35	9.5655
11.75 % 2001	10.00	102.47	9.5451
11.75 % 2001	0.6687	102.60	9.4331
11.00 % 2002	10.00	102.42	9.5967
11.15 % 2002	5.00	102.98	9.6272
13.82 % 2002	12.58	108.30	9.6799
9.90 % 2005	5.00	99.94	9.9104
11.68 % 2006	5.00	106.56	10.1594
11.75 % 2006	5.00	106.73	10.1924
11.75 % 2006	5.00	106.75	10.1880
13.85 % 2006 (INSTA	0.08	116.35	10.1664
11.99 % 2009	10.00	107.207	10.7036
11.99 % 2009	10.00	107.20	10.7049
10.95 % 2011	25.00	100.00	10.9497
10.95 % 2011	10.00	100.00	10.9497
10.95 % 2011	5.00	99.98	10.9529
10.95 % 2011	5.00	99.99	10.9513
10.95 % 2011	10.00	100.01	10.9482
10.95 % 2011	10.00	100.00	10.9497
10.95 % 2011	5.00	99.99	10.9513
10.95 % 2011	5.00	99.98	10.9529
10.50 % 2014	5.00	96.60	10.9721
11.83 % 2014	1.00	105.50	11.0568
11.83 % 2014	5.00	105.02	11.1216
Contract Date : June 03, 2000			
11.55 % 2001	5.00	102.00	9.5401
11.55 % 2001	5.00	102.00	9.5401
11.55 % 2001	5.00	102.01	9.5303
11.75 % 2001	5.00	102.46	9.5492
11.75 % 2001	5.00	102.465	9.5449
12.50 % 2004	5.00	108.26	9.8343
12.50 % 2004	5.00	108.26	9.8343

12.50 %	2004	5.00	108.24	9.8404
12.50 %	2004	5.00	108.26	9.8343
12.50 %	2004	5.00	108.26	9.8343
11.50 %	2004	5.00	105.195	9.8694
11.50 %	2004	5.00	105.19	9.8709
12.59 %	2004	5.00	108.645	9.9372
9.90 %	2005	5.00	99.95	9.9076
11.19 %	2005	10.00	104.76	9.9847
11.19 %	2005	10.00	104.75	9.9872
11.99 %	2009	5.00	107.08	10.7250
11.99 %	2009	5.00	107.09	10.7233
11.99 %	2009	5.00	107.09	10.7233
11.99 %	2009	5.00	107.09	10.7233
10.95 %	2011	2.00	100.05	10.9417
10.95 %	2011	2.00	100.00	10.9496
10.95 %	2011	1.00	100.00	10.9496
10.95 %	2011	5.00	100.05	10.9417
10.95 %	2011	30.00	99.995	10.9504
Total		360.0287		

B. State Government Securities

Contract Date : June 02, 2000				
13.85% MAHARASHTRA SDL 2006	0.0425	115.20	10.3616	
Total		0.0425		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : June 02, 2000

12/06/2000	1.00	99.8154	7.4799
12/06/2000	5.00	99.8289	6.9319
12/06/2000	5.00	99.8154	7.4799
12/06/2000	4.80	99.8154	7.4799

Contract Date : June 03, 2000

12/06/2000	13.23	99.8252	7.0821
12/06/2000	1.27	99.8154	7.4799

Total 30.30

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : June 03, 2000

17/06/2000	22.50	99.7093	7.5802
------------	-------	---------	--------

Total 22.50

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : June 02, 2000

08/06/2000	3.00	99.8987	7.3821
22/06/2000	23.00	99.5982	7.7287

Contract Date : June 03, 2000

08/06/2000	10.00	99.9042	6.9809
22/06/2000	15.00	99.6059	7.5800
22/06/2000	3.00	99.6059	7.5800
31/08/2000	5.00	97.8876	8.8259
23/11/2000	5.00	95.9306	8.9254
23/11/2000	25.00	95.9480	8.8856

Total 89.00

(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : June 02, 2000				
27/12/2000	0.50	95.0924	9.0752	
27/12/2000	1.50	95.0924	9.0752	
31/05/2001	5.00	91.4723	9.3742	
31/05/2001	5.00	91.4723	9.3742	
Contract Date : June 03, 2000				
29/06/2000	5.00	99.4615	7.5798	
10/08/2000	10.00	98.3960	8.7261	
10/08/2000	5.00	98.3960	8.7261	
31/05/2001	15.00	91.4640	9.3842	
31/05/2001	10.00	91.4640	9.3842	
Total	57.00			

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				
11.40 % 2000	10.00	100.60	7.90	15
12.50 % 2004	27.00	108.30	8.25	15
12.50 % 2004	11.00	108.25	8.25	14
12.50 % 2004	10.00	108.25	8.25	14
11.83 % 2014	25.00	105.00	7.35	2
11.83 % 2014	25.00	105.00	7.35	2
11.83 % 2014	25.00	105.00	7.35	2
11.83 % 2014	25.00	105.00	7.35	2
11.83 % 2014	25.00	105.00	7.35	2
Total	183.00			

B. Treasury Bills NIL

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 03 June 2000