

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 07 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 05, 2000			
10.50 % 2014	1.00	96.95	10.9219
Contract Date : June 06, 2000			
11.40 % 2000	5.00	100.47	9.7389
11.55 % 2001	5.00	101.935	9.5912
11.15 % 2002	5.00	102.75	9.7351
11.15 % 2002	5.00	102.68	9.7700
11.83 % 2003	5.00	105.45	9.7492
12.50 % 2004	5.00	107.85	9.9552
12.50 % 2004	5.00	107.97	9.9183
12.50 % 2004	5.00	107.92	9.9337
12.50 % 2004	5.00	108.00	9.9091
12.50 % 2004	5.00	108.00	9.9091
12.50 % 2004	0.03	108.25	9.8326
11.98 % 2004	5.00	106.84	9.9583
11.98 % 2004	5.00	106.80	9.9696
14.00 % 2005(INSTA	0.04	116.00	10.0057
11.90 % 2007	5.00	107.10	10.4407
11.99 % 2009	0.033	107.80	10.6025
11.99 % 2009	0.014	107.80	10.6025
10.95 % 2011	5.00	99.90	10.9651
10.95 % 2011	5.00	99.90	10.9651
10.95 % 2011	1.00	99.97	10.9540
10.95 % 2011	10.00	99.83	10.9763
12.40 % 2013	10.00	108.75	11.1149
12.40 % 2013	10.00	108.65	11.1286
12.40 % 2013	10.00	108.72	11.1190
12.40 % 2013	25.00	108.75	11.1149
12.40 % 2013	15.00	108.75	11.1149
10.00 % 2014	1.00	93.45	10.9238
10.50 % 2014	5.00	97.80	10.8015
12.60 % 2018	10.00	110.65	11.2199
12.60 % 2018	25.00	110.65	11.2199
Contract Date : June 07, 2000			
11.55 % 2001	5.00	101.83	9.6910
11.55 % 2001	5.00	101.84	9.6811
11.55 % 2001	5.00	101.80	9.7207
11.55 % 2001	5.00	101.83	9.6910
11.55 % 2001	5.00	101.83	9.6910

11.55 %	2001	5.00	101.83	9.6910
11.55 %	2001	5.00	101.82	9.7009
11.55 %	2001	5.00	101.83	9.6910
11.55 %	2001	5.00	101.82	9.7009
11.55 %	2001	5.00	102.02	9.5029
11.55 %	2001	5.00	101.89	9.6315
11.75 %	2001	10.00	102.25	9.7142
11.75 %	2001	5.00	102.27	9.6967
11.75 %	2001	5.00	102.25	9.7142
11.75 %	2001	5.00	102.27	9.6967
11.75 %	2001	5.00	102.22	9.7405
11.75 %	2001	10.00	102.35	9.6269
11.75 %	2001	5.00	102.29	9.6793
11.75 %	2001	5.00	102.29	9.6793
12.69 %	2002	5.00	104.90	9.8232
13.80 %	2002	10.00	106.92	9.8649
11.15 %	2002	5.00	102.645	9.7860
11.15 %	2002	5.00	102.63	9.7935
11.15 %	2002	5.00	102.58	9.8185
11.15 %	2002	5.00	102.60	9.8085
11.15 %	2002	5.00	102.64	9.7885
11.15 %	2002	10.00	102.61	9.8035
11.15 %	2002	5.00	102.56	9.8285
11.15 %	2002	5.00	102.64	9.7885
11.10 %	2003	2.00	103.28	9.7355
12.50 %	2004	5.00	107.99	9.9107
12.50 %	2004	5.00	108.00	9.9076
12.50 %	2004	5.00	107.80	9.9690
12.50 %	2004	5.00	107.82	9.9629
12.50 %	2004	5.00	107.75	9.9844
12.50 %	2004	5.00	107.81	9.9659
12.50 %	2004	5.00	107.84	9.9567
12.50 %	2004	5.00	107.75	9.9844
12.50 %	2004	5.00	107.80	9.9690
12.50 %	2004	5.00	107.80	9.9690
12.50 %	2004	5.00	107.75	9.9844
12.50 %	2004	15.00	107.82	9.9629
12.50 %	2004	5.00	107.69	10.0029
12.50 %	2004	5.00	107.74	9.9875
12.50 %	2004	5.00	107.80	9.9690
11.50 %	2004	5.00	104.73	10.0066
11.50 %	2004	5.00	104.75	10.0005
11.50 %	2004	10.00	104.60	10.0464
11.50 %	2004	5.00	104.75	10.0005
11.50 %	2004	5.00	104.77	9.9944
11.50 %	2004	5.00	104.76	9.9975
12.59 %	2004	5.00	108.06	10.1034
12.59 %	2004	5.00	108.14	10.0799
11.98 %	2004	10.00	106.65	10.0109
11.98 %	2004	5.00	106.55	10.0391
11.98 %	2004	5.00	106.85	9.9545
11.98 %	2004	5.00	106.68	10.0024
11.98 %	2004	5.00	106.68	10.0024
11.98 %	2004	10.00	106.62	10.0194
11.98 %	2004	5.00	106.70	9.9968

11.98 %	2004	5.00	106.67	10.0052
11.98 %	2004	5.00	106.65	10.0109
9.90 %	2005	5.00	99.74	9.9627
9.90 %	2005	10.00	99.80	9.9468
9.90 %	2005	5.00	99.78	9.9521
9.90 %	2005	5.00	99.76	9.9574
9.90 %	2005	10.00	99.72	9.9680
11.19 %	2005	10.00	104.24	10.1105
11.90 %	2007	5.00	106.69	10.5209
11.90 %	2007	10.00	106.76	10.5070
11.90 %	2007	5.00	106.73	10.5130
11.90 %	2007	5.00	106.70	10.5189
12.00 %	2008	5.00	106.65	10.7263
11.50 %	2008	5.00	104.75	10.5998
11.99 %	2009	5.00	106.40	10.8397
12.29 %	2010	10.00	107.90	10.9382
12.32 %	2011	10.00	108.30	10.9737
12.32 %	2011	10.00	107.77	11.0548
10.95 %	2011	0.50	99.94	10.9587
10.95 %	2011	1.00	99.94	10.9587
10.95 %	2011	5.00	99.75	10.9889
10.95 %	2011	20.00	99.80	10.9809
10.95 %	2011	10.00	99.78	10.9841
10.95 %	2011	10.00	99.73	10.9921
10.95 %	2011	5.00	99.82	10.9777
10.95 %	2011	5.00	99.75	10.9889
10.95 %	2011	0.30	99.85	10.9730
10.25 %	2012	0.25	97.60	10.6078
10.70 %	2020	30.00	96.00	11.2027
Total		752.167		

B. State Government Securities

Contract Date : June 06, 2000

12.25% MAHARASHTRA SDL 2009	0.018	108.40	10.7524
11.30% BIHAR SDL 2010	4.2965	101.02	11.1197
Total	4.3145		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : June 06, 2000

19/06/2000	15.00	99.7606	7.2792
Contract Date : June 07, 2000			
12/06/2000	10.00	99.8987	7.3821
19/06/2000	10.00	99.7540	7.4804
19/06/2000	5.00	99.7295	8.2274

Total 40.00

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : June 07, 2000

17/07/2000	5.00	99.0072	9.1251
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Total 5.00

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : June 07, 2000

08/06/2000	9.00	99.9734	9.6850
08/06/2000	3.00	99.9734	9.6850
08/06/2000	1.00	99.9734	9.6850
22/06/2000	7.00	99.6254	9.1245
03/08/2000	1.00	98.7052	8.3770
Total	21.00		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : June 06, 2000			
21/09/2000	5.00	97.3977	9.1750
27/12/2000	1.50	95.1827	9.0751
05/04/2001	5.00	92.7837	9.3743
Contract Date : June 07, 2000			
27/07/2000	10.00	98.7821	8.9756
21/09/2000	5.00	97.3840	9.2246
19/04/2001	6.00	92.3708	9.5139
Total	32.50		

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				
12.50 % 2004	15.00	108.05	9.00	84
11.50 % 2004	50.00	105.15	9.00	58
11.40 % 2000	25.00	100.42	9.85	10
11.75 % 2001	5.00	102.36	8.25	14
11.75 % 2001	5.00	102.36	8.10	10
12.32 % 2011	15.00	108.30	9.45	1
12.32 % 2011	5.00	108.30	9.45	1
12.30 % 2016	25.00	108.00	9.40	1
12.30 % 2016	25.00	108.00	9.40	1
12.30 % 2016	25.00	108.00	9.40	1
Total	195.00			

B. Treasury Bills NIL

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 07 June 2000