

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 08 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 06, 2000			
8.00 % 2011	0.20	86.20	10.1170
Contract Date : June 07, 2000			
11.40 % 2000	20.00	100.455	9.7731
11.40 % 2000	30.00	100.455	9.7731
11.75 % 2001	5.00	102.26	9.7055
11.75 % 2001	5.00	102.25	9.7142
12.50 % 2004	5.00	107.80	9.9690
12.50 % 2004	0.07	107.90	9.9383
12.50 % 2004	5.00	107.77	9.9783
12.59 % 2004	5.00	108.08	10.0975
11.98 % 2004	5.00	106.59	10.0278
9.90 % 2005	5.00	99.62	9.9944
11.19 % 2005	0.08	104.30	10.0957
12.00 % 2008	5.00	106.65	10.7263
12.00 % 2008	10.00	106.70	10.7172
12.00 % 2008	5.00	106.65	10.7263
12.00 % 2008	5.00	106.60	10.7354
11.99 % 2009	10.00	106.33	10.8517
11.99 % 2009	5.00	106.30	10.8569
11.99 % 2009	5.00	106.265	10.8629
12.25 % 2010	5.00	107.75	10.9570
10.95 % 2011	2.20	99.80	10.9809
10.95 % 2011	5.00	99.80	10.9809
10.50 % 2014	5.00	98.45	10.7105
10.50 % 2014	5.00	97.15	10.8934
11.83 % 2014	5.00	104.90	11.1371
11.83 % 2014	15.00	104.75	11.1575
12.60 % 2018	5.00	110.56	11.2305
12.60 % 2018	0.046	111.00	11.1781
12.60 % 2018	0.0425	111.00	11.1781
10.70 % 2020	5.00	96.05	11.1961
10.70 % 2020	10.00	96.00	11.2027
10.70 % 2020	2.40	96.00	11.2027
10.70 % 2020	10.00	96.00	11.2027
Contract Date : June 08, 2000			
11.40 % 2000	5.00	100.40	9.9407
11.55 % 2001	10.00	101.71	9.8064
11.55 % 2001	5.00	101.67	9.8462

11.55 %	2001	5.00	101.82	9.6970
11.55 %	2001	5.00	101.74	9.7765
11.55 %	2001	5.00	101.72	9.7964
11.55 %	2001	5.00	101.72	9.7964
11.55 %	2001	5.00	101.75	9.7666
10.85 %	2001	5.00	101.05	9.8302
11.75 %	2001	10.00	102.13	9.8152
11.75 %	2001	10.00	102.13	9.8152
11.75 %	2001	10.00	102.20	9.7538
11.75 %	2001	10.00	102.25	9.7100
11.75 %	2001	5.00	102.10	9.8415
11.75 %	2001	5.00	102.11	9.8328
11.75 %	2001	5.00	102.13	9.8152
11.75 %	2001	5.00	102.13	9.8152
12.69 %	2002	5.00	104.90	9.8192
11.15 %	2002	5.00	102.54	9.8371
11.15 %	2002	5.00	102.54	9.8371
11.15 %	2002	5.00	102.49	9.8622
11.15 %	2002	10.00	102.47	9.8722
11.15 %	2002	5.00	102.49	9.8622
11.15 %	2002	5.00	102.54	9.8371
11.10 %	2003	5.00	102.71	9.9652
11.10 %	2003	10.00	102.71	9.9652
11.10 %	2003	5.00	102.71	9.9652
11.10 %	2003	5.00	102.71	9.9652
11.10 %	2003	5.00	102.71	9.9652
11.10 %	2003	10.00	102.71	9.9652
11.10 %	2003	5.00	102.71	9.9652
12.50 %	2004	5.00	107.60	10.0291
12.50 %	2004	5.00	107.60	10.0291
12.50 %	2004	5.00	107.60	10.0291
12.50 %	2004	5.00	107.65	10.0137
12.50 %	2004	5.00	107.60	10.0291
12.50 %	2004	5.00	107.58	10.0353
12.50 %	2004	5.00	107.63	10.0199
12.50 %	2004	5.00	107.68	10.0045
12.50 %	2004	5.00	107.60	10.0291
12.50 %	2004	5.00	107.60	10.0291
12.50 %	2004	5.00	107.60	10.0291
12.50 %	2004	5.00	107.60	10.0291
12.50 %	2004	5.00	107.60	10.0291
12.50 %	2004	5.00	107.56	10.0415
12.50 %	2004	5.00	107.60	10.0291
12.50 %	2004	5.00	107.60	10.0291
12.50 %	2004	10.00	107.60	10.0291
11.50 %	2004	5.00	104.57	10.0545
11.50 %	2004	5.00	104.55	10.0607
11.50 %	2004	5.00	104.55	10.0607
11.50 %	2004	5.00	104.57	10.0545
11.50 %	2004	5.00	104.57	10.0545
11.98 %	2004	5.00	106.60	10.0240
11.98 %	2004	5.00	106.55	10.0382
9.90 %	2005	20.00	99.62	9.9944
9.90 %	2005	5.00	99.45	10.0394
9.90 %	2005	5.00	99.48	10.0315
9.90 %	2005	10.00	99.45	10.0394

9.90 %	2005	5.00	99.45	10.0394
9.90 %	2005	5.00	99.40	10.0527
9.90 %	2005	5.00	99.45	10.0394
9.90 %	2005	5.00	99.54	10.0156
9.90 %	2005	5.00	99.52	10.0209
9.90 %	2005	5.00	99.45	10.0394
9.90 %	2005	5.00	99.45	10.0394
9.90 %	2005	5.00	99.48	10.0315
9.90 %	2005	5.00	99.45	10.0394
11.19 %	2005	5.00	104.07	10.1519
11.90 %	2007	10.00	106.18	10.6213
12.00 %	2008	10.00	106.23	10.8029
12.00 %	2008	10.00	106.35	10.7809
12.25 %	2008	5.00	107.40	10.8617
11.99 %	2009	10.00	105.90	10.9254
11.99 %	2009	5.00	105.80	10.9426
11.99 %	2009	10.00	105.80	10.9426
12.29 %	2010	6.00	107.70	10.9704
10.95 %	2011	0.50	99.94	10.9586
10.95 %	2011	5.00	99.70	10.9967
10.50 %	2014	4.00	96.68	10.9604
11.83 %	2014	5.00	104.75	11.1574
11.83 %	2014	5.00	104.75	11.1574
Total		695.5385		

B. State Government Securities

NIL

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : June 07, 2000

12/06/2000	7.00	99.9223	7.0762
12/06/2000	6.00	99.9190	7.3770
19/06/2000	0.40	99.7745	7.4789

Total 13.40

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : June 07, 2000

17/07/2000	5.00	99.0266	9.1744
24/07/2000	5.00	98.8538	9.1751
01/08/2000	25.00	98.6500	9.2245
01/08/2000	20.00	98.6500	9.2245
01/08/2000	5.00	98.6500	9.2245
07/08/2000	0.0675	98.6620	8.2273
14/08/2000	3.00	98.3127	9.3242
21/08/2000	5.00	98.1396	9.3246

Contract Date : June 08, 2000

10/07/2000	5.00	99.1913	9.2740
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Total 73.0675

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : June 07, 2000

22/06/2000	18.00	99.6560	8.9749
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Contract Date : June 08, 2000

22/06/2000	7.00	99.6941	7.9778
03/08/2000	5.00	98.5977	9.2446
Total	30.00		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : June 07, 2000			
29/06/2000	5.00	99.4849	8.9746
Contract Date : June 08, 2000			
10/08/2000	10.00	98.4536	9.0751
10/08/2000	5.00	98.4586	9.0453
21/09/2000	5.00	97.4080	9.2247
Total	25.00		

Nomenclature	Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 Nominal	Repo Rate (%pa)	Repo Period (Days)
(1)	(2)	(3)	(4)	(5)

II. REPO Transactions *
(Other than with RBI)

A. Government of India Dated Securities

12.29 % 2010	25.00	107.60	9.25	1
12.29 % 2010	25.00	107.60	9.25	1
12.29 % 2010	25.00	107.60	9.25	1
12.29 % 2010	25.00	107.60	9.25	1
Total	100.00			

B. Treasury Bills

(i) 14 Day Bills (Maturity-wise)
(DD/MM/YYYY)

NIL

(ii) 91 Day Bills (Maturity-wise)
(DD/MM/YYYY)

NIL

(iii) 182 Day Bills (Maturity-wise)
(DD/MM/YYYY)

23/11/2000	10.50	96.0648	9.00	1
Total	10.50			

(iv) 364 Day Bills (Maturity-wise)
(DD/MM/YYYY)

31/05/2001	5.00	91.4164	8.90	1
Total	5.00			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 08 June 2000