

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 09 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 08, 2000			
11.55 % 2001	0.50	102.00	9.5183
11.75 % 2001	5.00	102.09	9.8503
11.15 % 2002	5.00	102.49	9.8622
11.83 % 2003	30.00	104.72	10.0160
11.83 % 2003	10.00	104.72	10.0160
12.50 % 2004	10.00	107.60	10.0291
12.50 % 2004	5.00	107.60	10.0291
12.50 % 2004	5.00	107.58	10.0353
12.50 % 2004	10.00	107.59	10.0322
12.50 % 2004	10.00	107.60	10.0291
12.50 % 2004	10.00	107.55	10.0446
12.50 % 2004	5.00	107.565	10.0399
12.50 % 2004	5.00	107.565	10.0399
11.95 % 2004	5.00	106.02	10.1212
14.00 % 2005	0.10	113.25	10.5243
12.00 % 2008	5.00	106.12	10.8231
11.99 % 2009	1.00	106.57	10.8104
10.95 % 2011	5.00	99.69	10.9983
10.95 % 2011	0.55	99.92	10.9617
10.95 % 2011	5.00	99.70	10.9967
10.95 % 2011	5.00	99.73	10.9920
12.40 % 2013	30.00	108.20	11.1905
10.50 % 2014	5.00	98.50	10.7034
10.50 % 2014	5.00	96.69	10.9590
10.50 % 2014	0.50	96.83	10.9390
10.50 % 2014	0.50	97.05	10.9076
10.50 % 2014	1.00	96.75	10.9504
10.50 % 2014	5.00	97.50	10.8438
11.50 % 2015	0.02	104.00	10.9486
12.60 % 2018	10.00	110.40	11.2495
12.60 % 2018	10.00	110.40	11.2495
12.60 % 2018	4.00	110.41	11.2483
Contract Date : June 09, 2000			
Zero Coupon Bond 2000 (III SR)	5.00	99.145	9.2939
Zero Coupon Bond 2000 (II SR)	5.00	98.791	9.3277
11.40 % 2000	1.00	100.66	9.0598
11.40 % 2000	6.00	100.40	9.9273

11.40 %	2000	5.00	100.40	9.9273
11.55 %	2001	5.00	101.61	9.9026
11.55 %	2001	5.00	101.63	9.8826
10.85 %	2001	5.00	101.04	9.8376
10.85 %	2001	5.00	101.00	9.8752
10.85 %	2001	5.00	100.97	9.9034
11.75 %	2001	5.00	101.90	10.0138
11.75 %	2001	5.00	102.01	9.9168
11.75 %	2001	5.00	102.10	9.8376
11.75 %	2001	5.00	102.01	9.9168
11.15 %	2002	0.20	102.95	9.6306
11.15 %	2002	5.00	102.28	9.9663
11.15 %	2002	5.00	102.33	9.9412
11.15 %	2002	5.00	102.25	9.9814
11.15 %	2002	5.00	102.20	10.0066
11.15 %	2002	5.00	102.30	9.9563
11.15 %	2002	10.00	102.30	9.9563
11.15 %	2002	5.00	102.29	9.9613
11.15 %	2002	5.00	102.44	9.8859
11.15 %	2002	5.00	102.33	9.9412
11.15 %	2002	5.00	102.24	9.9865
11.15 %	2002	5.00	102.24	9.9865
11.15 %	2002	5.00	102.24	9.9865
12.50 %	2004	5.00	107.00	10.2135
12.50 %	2004	5.00	107.19	10.1545
12.50 %	2004	5.00	107.05	10.1980
12.50 %	2004	5.00	107.17	10.1607
12.50 %	2004	5.00	107.145	10.1685
12.50 %	2004	5.00	107.21	10.1483
12.50 %	2004	5.00	107.21	10.1483
12.50 %	2004	10.00	107.05	10.1980
12.50 %	2004	5.00	107.16	10.1638
12.50 %	2004	5.00	107.19	10.1545
12.50 %	2004	5.00	107.09	10.1855
12.50 %	2004	5.00	107.20	10.1514
12.50 %	2004	5.00	107.19	10.1545
12.50 %	2004	5.00	107.00	10.2135
12.50 %	2004	5.00	107.16	10.1638
12.50 %	2004	5.00	107.10	10.1824
12.50 %	2004	10.00	107.18	10.1576
9.90 %	2005	5.00	98.95	10.1725
9.90 %	2005	5.00	98.95	10.1725
14.00 %	2005 (INSTA	1.50	114.60	10.3204
11.90 %	2007	5.00	105.29	10.7986
10.95 %	2011	2.00	100.03	10.9441
10.95 %	2011	1.00	99.98	10.9521
12.40 %	2013	1.00	107.60	11.2737
12.40 %	2013	0.25	109.60	10.9987
10.50 %	2014	5.00	98.45	10.7104
12.60 %	2018	5.00	110.59	11.2266
12.60 %	2018	22.00	110.12	11.2829
12.60 %	2018	1.00	110.15	11.2793
12.60 %	2018	0.50	110.15	11.2793
12.60 %	2018	6.00	110.15	11.2793
12.60 %	2018	0.50	110.15	11.2793

10.70 %	2020	5.00	96.12	11.1869
10.70 %	2020	0.28	96.415	11.1485
10.70 %	2020	5.00	96.00	11.2026
10.70 %	2020	2.00	96.36	11.1557
Total		508.40		

B. State Government Securities

Contract Date : June 08, 2000				
14.00%	RAJASTHAN S.D.L. 2005	0.10	112.00	10.8053
Total		0.10		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : June 08, 2000				
19/06/2000	1.20	99.7949	7.4810	
Contract Date : June 09, 2000				
19/06/2000	10.00	99.7540	8.9765	
19/06/2000	2.00	99.7540	8.9765	
19/06/2000	5.00	99.7540	8.9765	
Total		18.20		

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : June 08, 2000				
01/08/2000	25.00	98.6747	9.2243	
Contract Date : June 09, 2000				
10/07/2000	5.00	99.2247	9.1747	
Total		30.00		

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : June 08, 2000				
22/06/2000	18.00	99.6769	9.0761	
20/07/2000	1.00	98.9992	8.9750	
Contract Date : June 09, 2000				
22/06/2000	2.00	99.6451	9.9726	
22/06/2000	10.00	99.6451	9.9726	
20/07/2000	0.50	98.9992	8.9750	
20/07/2000	5.00	98.9716	9.2251	
03/08/2000	5.00	98.6253	9.2248	
Total		41.50		

(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : June 08, 2000				
29/06/2000	5.00	99.5038	9.0759	
Contract Date : June 09, 2000				
10/08/2000	5.00	98.4448	9.2748	
21/09/2000	5.00	97.3915	9.3743	
21/09/2000	5.00	97.3915	9.3743	
Total		20.00		

II. REPO Transactions *

(Other than with RBI)

Nomenclature	Amount	Price *	Repo Rate	Repo
--------------	--------	---------	-----------	------

(1)	(Face Value) Per Rs.100 (in Rs.Crore) Nominal (2)	(3)	(%pa) (4)	Period (Days) (5)

A. Government of India Dated Securities				
11.40 % 2000	25.00	100.38	10.25	3
11.99 % 2009	50.00	105.90	9.20	10
11.83 % 2014	25.00	104.60	10.75	1
11.83 % 2014	25.00	104.60	10.75	1
11.83 % 2014	25.00	104.60	10.75	1
11.83 % 2014	25.00	104.60	10.75	1
Total	175.00			
B. Treasury Bills	NIL			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 09 June 2000