

## Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 12 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 07, 2000		
10.70 % 2020	5.00	96.35	11.1570
	Contract Date : June 09, 2000		
11.90 % 2007	5.00	105.25	10.8066
	Contract Date : June 10, 2000		
11.40 % 2000	5.00	100.48	9.6437
11.55 % 2001	5.00	101.84	9.6690
11.55 % 2001	5.00	101.81	9.6990
11.55 % 2001	10.00	101.82	9.6890
11.55 % 2001	5.00	101.82	9.6890
11.55 % 2001	5.00	101.78	9.7290
11.75 % 2001	10.00	102.23	9.7191
11.15 % 2002	5.00	102.43	9.8896
11.15 % 2002	10.00	102.40	9.9047
11.83 % 2003	10.00	104.75	10.0025
12.50 % 2004	5.00	107.45	10.0726
11.98 % 2004	5.00	106.35	10.0929
11.98 % 2004	5.00	106.35	10.0929
9.90 % 2005	5.00	99.15	10.1192
9.90 % 2005	15.00	99.15	10.1192
11.68 % 2006	5.00	105.00	10.5042
11.68 % 2006	5.00	104.95	10.5155
11.90 % 2007	5.00	105.55	10.7460
11.90 % 2007	10.00	105.36	10.7841
11.90 % 2007	5.00	105.44	10.7681
11.90 % 2007	5.00	105.44	10.7681
11.90 % 2007	5.00	105.44	10.7681
11.90 % 2007	5.00	105.365	10.7831
11.90 % 2007	5.00	105.53	10.7500
11.90 % 2007	5.00	105.40	10.7761
11.90 % 2007	5.00	105.52	10.7520
11.90 % 2007	5.00	105.45	10.7661
11.90 % 2007	5.00	105.45	10.7661
11.90 % 2007	5.00	105.39	10.7781
11.90 % 2007	5.00	105.46	10.7640
11.90 % 2007	10.00	105.48	10.7600
11.90 % 2007	5.00	105.50	10.7560
11.90 % 2007	5.00	105.48	10.7600

11.90	%	2007	5.00	105.54	10.7480
11.90	%	2007	5.00	105.50	10.7560
11.90	%	2007	5.00	105.50	10.7560
11.90	%	2007	5.00	105.49	10.7580
11.99	%	2009	5.00	105.80	10.9421
12.32	%	2011	5.00	107.19	11.1439
12.32	%	2011	1.00	105.60	11.3928
10.95	%	2011	5.00	99.60	11.0125
10.95	%	2011	0.05	100.20	10.9171
10.95	%	2011	0.50	100.20	10.9171
11.83	%	2014	0.10	105.55	11.0489
11.50	%	2015	1.00	102.00	11.2190
12.60	%	2018	0.15	110.85	11.1955
10.70	%	2020	1.00	96.50	11.1375
10.70	%	2020	1.00	96.33	11.1595
10.70	%	2020	0.20	96.43	11.1465
Contract Date : June 12, 2000					
11.40	%	2000	0.50	100.62	9.1315
11.40	%	2000	15.00	100.38	9.9544
11.40	%	2000	0.25	100.48	9.6109
11.40	%	2000	10.00	100.41	9.8513
11.40	%	2000	5.00	100.39	9.9200
13.85	%	2000	0.50	102.20	9.5620
11.55	%	2001	5.00	101.77	9.7312
11.55	%	2001	5.00	101.77	9.7312
11.55	%	2001	5.00	101.805	9.6961
11.55	%	2001	10.00	101.81	9.6910
11.55	%	2001	5.00	101.77	9.7312
11.75	%	2001	5.00	102.19	9.7460
11.00	%	2002	30.00	101.80	9.9331
11.15	%	2002	5.00	102.43	9.8869
12.50	%	2004	5.00	107.40	10.0852
12.50	%	2004	5.00	107.42	10.0790
12.50	%	2004	10.00	107.42	10.0790
12.50	%	2004	5.00	107.40	10.0852
11.75	%	2004	0.50	105.40	10.0812
9.90	%	2005	5.00	99.125	10.1259
9.90	%	2005	5.00	99.125	10.1259
11.19	%	2005	5.00	103.64	10.2570
11.19	%	2005	5.00	103.64	10.2570
11.19	%	2005	5.00	103.64	10.2570
11.19	%	2005	10.00	103.63	10.2594
11.19	%	2005	5.00	103.64	10.2570
11.68	%	2006	25.00	105.00	10.5033
11.68	%	2006	5.00	105.03	10.4965
11.68	%	2006	10.00	105.03	10.4965
11.68	%	2006	5.00	105.05	10.4920
11.68	%	2006	2.15	105.20	10.4581
11.75	%	2006	5.00	105.25	10.5173
11.75	%	2006	5.00	105.25	10.5173
11.90	%	2007	10.00	105.41	10.7732
11.90	%	2007	5.00	105.435	10.7682
11.90	%	2007	5.00	105.45	10.7652
11.90	%	2007	5.00	105.45	10.7652
11.90	%	2007	5.00	105.50	10.7551

11.90 %	2007	10.00	105.45	10.7652
11.90 %	2007	5.00	105.47	10.7612
11.90 %	2007	5.00	105.45	10.7652
11.90 %	2007	5.00	105.47	10.7612
11.90 %	2007	5.00	105.48	10.7591
11.90 %	2007	5.00	105.495	10.7561
11.90 %	2007	5.00	105.51	10.7531
11.90 %	2007	5.00	105.45	10.7652
11.90 %	2007	5.00	105.48	10.7591
11.90 %	2007	5.00	105.50	10.7551
11.90 %	2007	5.00	105.48	10.7591
11.90 %	2007	5.00	105.50	10.7551
11.90 %	2007	5.00	105.51	10.7531
11.90 %	2007	5.00	105.495	10.7561
11.90 %	2007	5.00	105.48	10.7591
11.90 %	2007	5.00	105.44	10.7672
11.90 %	2007	5.00	105.50	10.7551
12.32 %	2011	15.00	107.20	11.1422
12.32 %	2011	5.00	107.20	11.1422
12.32 %	2011	10.00	107.21	11.1407
12.32 %	2011	5.00	107.20	11.1422
10.95 %	2011	1.00	99.94	10.9581
10.95 %	2011	1.00	99.85	10.9724
12.40 %	2013	10.00	107.83	11.2415
11.50 %	2015	5.00	102.00	11.2188
Total		650.90		

B. State Government Securities

Contract Date : June 10, 2000				
12.25% GUJRAT SDL	2009	2.00	105.90	11.1781
Contract Date : June 12, 2000				
12.50% GUJARAT SDL	,2008	1.2045	108.00	11.0022
12.50% GUJARAT SDL	,2008	0.7545	108.00	11.0022
Total		3.959		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : June 12, 2000

19/06/2000	1.00	99.8325	8.7246
19/06/2000	4.00	99.8325	8.7246
19/06/2000	4.50	99.8392	8.3751

Total 9.50

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : June 12, 2000

10/07/2000	5.00	99.2992	9.1747
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Total 5.00

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : June 10, 2000

20/07/2000	0.50	99.0717	8.9755
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Contract Date : June 12, 2000

22/06/2000	1.54	99.7486	9.1740
22/06/2000	1.40	99.7745	8.2268

22/06/2000	10.00	99.7813	7.9781
31/08/2000	5.9875	98.0024	9.2743
Total	19.4275		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : June 10, 2000			
15/06/2000	5.00	99.9343	7.9768
Contract Date : June 12, 2000			
15/06/2000	30.00	99.9343	7.9768
11/01/2001	15.00	94.6688	9.6237
25/01/2001	20.00	94.3383	9.6235
22/03/2001	10.00	93.0724	9.5736
05/04/2001	15.00	92.7195	9.6235
31/05/2001	15.00	91.5044	9.5737
31/05/2001	5.00	91.4235	9.6734
Total	115.00		

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	9.00	100.45	8.95	1
11.15 % 2002	19.00	102.35	8.85	1
11.83 % 2014	25.00	104.50	9.75	1
11.83 % 2014	25.00	104.50	9.75	1
11.50 % 2015	20.00	102.00	8.95	1
Total	98.00			
B. TREASURY BILLS				
(i) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
18/05/2001	20.00	91.8701	9.00	1
18/05/2001	51.17	91.7916	8.00	4
Total	71.17			

\* Relate to the first leg of Repos

# YTM(indicative) will depend upon assumed rate of inflation

Date : 12 June 2000