

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 20 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 14, 2000			
11.83 % 2014	0.50	104.11	11.2441
Contract Date : June 17, 2000			
11.55 % 2001	10.00	101.645	9.8390
10.85 % 2001	10.00	101.02	9.8406
10.85 % 2001	10.00	101.02	9.8406
Contract Date : June 19, 2000			
11.64 % 2000	25.00	100.14	10.0035
11.64 % 2000	25.00	100.14	10.0035
10.85 % 2001	5.00	101.04	9.8173
10.85 % 2001	10.00	101.02	9.8366
11.75 % 2001	5.00	102.05	9.8425
11.15 % 2002	5.00	102.24	9.9741
12.50 % 2004	5.00	107.24	10.1250
12.50 % 2004	5.00	107.14	10.1562
12.50 % 2004	5.00	107.145	10.1546
12.50 % 2004	1.50	107.25	10.1219
12.50 % 2004	5.00	107.17	10.1468
12.50 % 2004	5.00	107.16	10.1499
12.50 % 2004	5.00	107.125	10.1609
11.98 % 2004	20.00	105.94	10.2016
11.98 % 2004	15.00	105.95	10.1987
11.98 % 2004	5.00	105.93	10.2044
11.98 % 2004	10.00	105.95	10.1987
11.19 % 2005	8.00	103.20	10.3647
11.19 % 2005	5.00	103.20	10.3647
11.68 % 2006	5.00	104.90	10.5228
11.68 % 2006	5.00	104.77	10.5524
13.85 % 2006(INSTA	1.00	114.39	10.5562
11.90 % 2007	5.00	105.29	10.7943
11.90 % 2007	5.00	105.30	10.7923
11.90 % 2007	10.00	105.30	10.7923
11.90 % 2007	10.00	105.30	10.7923
11.90 % 2007	5.00	105.30	10.7923
11.90 % 2007	5.00	105.36	10.7802
11.90 % 2007	5.00	105.29	10.7943
11.90 % 2007	5.00	105.42	10.7681
11.99 % 2009	5.00	105.40	11.0094
11.50 % 2010	0.20	102.70	11.0456

12.32 %	2011	1.00	107.20	11.1416
12.40 %	2013	5.00	107.85	11.2382
10.50 %	2014	5.00	96.75	10.9502
11.50 %	2015	3.00	102.05	11.2112
10.70 %	2020	0.25	96.30	11.1632
10.70 %	2020	0.50	96.40	11.1502
10.70 %	2020	5.00	96.10	11.1893
Contract Date : June 20, 2000				
Zero Coupon Bond	2000 (III SER)	5.00	99.340	10.6380
Zero Coupon Bond	2000 (III SER)	5.00	99.350	10.4720
Zero Coupon Bond	2000 (III SER)	5.00	99.348	10.4903
Zero Coupon Bond	2000 (II SER)	5.00	98.946	10.5716
11.40 %	2000	0.30	100.25	10.3206
11.40 %	2000	20.00	100.25	10.3206
11.40 %	2000	5.00	100.25	10.3206
11.40 %	2000	5.00	100.25	10.3206
11.55 %	2001	2.00	101.70	9.7716
11.55 %	2001	10.00	101.61	9.8640
11.55 %	2001	5.00	101.60	9.8743
11.55 %	2001	10.00	101.64	9.8332
11.55 %	2001	5.00	101.60	9.8743
10.85 %	2001	5.00	100.97	9.8828
10.85 %	2001	10.00	100.98	9.8732
11.15 %	2002	5.00	102.24	9.9728
11.15 %	2002	10.00	102.24	9.9728
11.15 %	2002	5.00	102.235	9.9754
11.15 %	2002	5.00	102.235	9.9754
11.15 %	2002	5.00	102.24	9.9728
11.15 %	2002	5.00	102.24	9.9728
11.78 %	2003	10.00	104.30	10.1397
12.50 %	2004	10.00	107.10	10.1673
12.50 %	2004	5.00	107.12	10.1610
11.98 %	2004	5.00	105.85	10.2265
11.98 %	2004	5.00	105.87	10.2208
11.68 %	2006	5.00	104.77	10.5520
11.68 %	2006	5.00	104.70	10.5679
11.90 %	2007	5.00	105.26	10.7999
11.90 %	2007	5.00	105.25	10.8019
11.90 %	2007	5.00	105.24	10.8039
11.90 %	2007	5.00	105.24	10.8039
11.90 %	2007	5.00	105.265	10.7989
11.90 %	2007	5.00	105.27	10.7979
11.90 %	2007	5.00	105.23	10.8060
11.90 %	2007	5.00	105.26	10.7999
11.90 %	2007	5.00	105.23	10.8060
11.90 %	2007	5.00	105.23	10.8060
11.90 %	2007	5.00	105.28	10.7959
11.90 %	2007	10.00	105.23	10.8060
11.90 %	2007	5.00	105.225	10.8070
11.90 %	2007	5.00	105.25	10.8019
11.90 %	2007	5.00	105.245	10.8029
11.90 %	2007	5.00	105.23	10.8060
11.90 %	2007	5.00	105.31	10.7898
11.90 %	2007	10.00	105.27	10.7979
11.90 %	2007	5.00	105.27	10.7979

11.90 %	2007	5.00	105.27	10.7979
11.90 %	2007	5.00	105.30	10.7918
11.90 %	2007	5.00	105.26	10.7999
11.90 %	2007	5.00	105.28	10.7959
11.90 %	2007	5.00	105.35	10.7818
11.90 %	2007	5.00	105.31	10.7898
11.90 %	2007	5.00	105.34	10.7838
11.90 %	2007	5.00	105.26	10.7999
11.90 %	2007	5.00	105.255	10.8009
11.90 %	2007	5.00	105.26	10.7999
11.90 %	2007	10.00	105.26	10.7999
11.90 %	2007	10.00	105.29	10.7939
11.90 %	2007	5.00	105.28	10.7959
11.90 %	2007	5.00	105.28	10.7959
11.99 %	2009	5.00	105.33	11.0214
11.99 %	2009	10.00	105.35	11.0179
12.32 %	2011	1.25	107.15	11.1493
12.32 %	2011	5.00	107.10	11.1571
10.95 %	2011	0.50	99.65	11.0035
10.70 %	2020	3.00	96.10	11.1893
Total		673.00		

B. State Government Securities

Contract Date : June 19, 2000

10.52% GUJARAT SDL 2010	0.005	95.50	11.2832
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C. Treasury Bills

(i) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : June 20, 2000

24/06/2000	5.00	99.8960	9.4739
03/07/2000	10.00	99.6663	9.3749
10/07/2000	3.00	99.5120	8.9252
10/07/2000	5.00	99.5147	8.8755
10/07/2000	13.50	99.4930	9.2744
17/07/2000	1.00	99.3459	8.8763
17/07/2000	2.00	99.2876	9.6731
Total	39.50		

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : June 20, 2000

23/11/2000	5.00	96.2563	9.0750
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(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : June 20, 2000

05/04/2001	5.00	92.7993	9.7731
05/04/2001	5.00	92.7652	9.8230
Total	10.00		

II. REPO Transactions *

(Other than with RBI)

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

A. Government of India Dated Securities				
12.50 % 2004	26.00	107.10	15.75	1
11.99 % 2009	15.00	105.35	15.50	3
12.29 % 2010	33.00	107.00	16.00	1
Total	74.00			
B. Treasury Bills				
(i) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
18/05/2001	60.00	91.9692	13.25	1

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 20 June 2000