Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 19 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 16, 2000			
11.90 %	2007	5.00	105.36	10.7815
	Contract Date : June 17, 2000			
11.64 %	2000	10.00	100.15	9.9838
11.64 %	2000	15.00	100.15	9.9838
Zero Coupon Bond	2000(II)	5.00	98.930	9.9201
11.10 %	2003	5.00	102.22	10.1572
12.50 %	2004	5.00	107.19	10.1434
12.50 %	2004	5.00	107.20	10.1402
12.50 %	2004	5.00	107.16	10.1527
12.50 %	2004	5.00	107.15	10.1558
12.50 %	2004	5.00	107.14	10.1589
12.50 %	2004	5.00	107.10	10.1714
9.90 %	2005	15.00	98.95	10.1728
9.90 %	2005	10.00	98.95	10.1728
14.00 %	2005(INSTA	0.03	115.00	10.2176
11.90 %	2007	5.00	105.29	10.7951
11.90 %	2007	5.00	105.32	10.7891
11.90 %	2007	5.00	105.32	10.7891
11.90 %	2007	5.00	105.28	10.7971
11.90 %	2007	5.00	105.32	10.7891
11.90 %	2007	5.00	105.30	10.7931
10.95 %	2011	0.50	99.60	11.0118
10.00 %	2014	0.4595	95.35	10.6458
10.50 %	2014	0.18	98.00	10.7730
11.83 %	2014	20.00	103.97	11.2630
11.83 %	2014	25.00	103.97	11.2630
11.83 %	2014	5.00	103.97	11.2630
11.83 %	2014	5.00	103.97	11.2630
11.83 %	2014	0.07	104.30	11.2177
11.50 %	2015	0.10	102.35	11.1703
11.50 %	2015	0.25	102.00	11.2182
10.70 %	2020	0.50	96.50	11.1373
	Contract Date : June 19, 2000			
11.55 %	2001	5.00	101.70	9.7754
11.55 %	2001	10.00	101.65	9.8266
10.85 %	2001	5.00	101.03	9.8270
11.15 %	2002	5.00	102.27	9.9588
11.15 %	2002	5.00	102.26	9.9639
11.15 %	2002	15.00	102.30	9.9435

11.83 %	2003	5.00	104.50	10.0856
12.50 %	2004	5.00	107.18	10.1437
12.50 %	2004	5.00	107.22	10.1312
12.50 %	2004	5.00	107.165	10.1484
11.98 %	2004	10.00	106.00	10.1844
11.98 %	2004	5.00	105.965	10.1944
11.98 %	2004	10.00	106.05	10.1701
11.98 %	2004	5.00	105.95	10.1987
9.90 %	2005	10.00	98.95	10.1729
9.90 %	2005	10.00	98.91	10.1837
14.00 %	2005(INSTA	0.05	115.10	10.1919
11.90 %	2007	5.00	105.29	10.7943
11.90 %	2007	5.00	105.27	10.7983
11.90 %	2007	5.00	105.27	10.7983
11.90 %	2007	10.00	105.26	10.8003
11.90 %	2007	5.00	105.26	10.8003
11.90 %	2007	5.00	105.26	10.8003
11.90 %	2007	5.00	105.39	10.7742
11.90 %	2007	5.00	105.40	10.7722
11.90 %	2007	5.00	105.32	10.7882
11.90 %	2007	5.00	105.27	10.7983
11.90 %	2007	5.00	105.25	10.8023
11.90 %	2007	10.00	105.28	10.7963
11.90 %	2007	5.00	105.29	10.7943
11.90 %	2007	15.00	105.30	10.7923
11.90 %	2007	5.00	105.41	10.7701
11.90 %	2007	5.00	105.25	10.8023
11.90 %	2007	5.00	105.40	10.7722
11.99 %	2009	5.00	105.40	11.0094
12.29 %	2010	3.50	107.10	11.0666
12.32 %	2011	10.00	107.15	11.1494
12.40 %	2013	5.00	107.92	11.2285
Total		425.6395		

B. State Government Securities

NIL

C. Treasury Bills

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

Contract Date : June 19, 2000			
10/07/2000	4.50	99.4849	8.9746
Total	4.50		

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

Contract Date : June 17, 2000			
03/08/2000	10.00	98.8544	9.3740
Contract Date : June 19, 2000			
20/07/2000	1.00	99.2414	8.9755
12/10/2000	8.00	97.3619	8.5764
26/10/2000	14.00	97.0502	8.5765
Total	33.00		

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

Contract Date : June 17, 2000			
18/05/2001	20.00	91.7545	9.8231
31/05/2001	15.00	91.5792	9.6735

31/05/2001	10.00	91.5395	9.7233
Contract Date : June 19, 2000			
05/10/2000	0.75	97.5466	8.4768
31/05/2001	10.00	91.6031	9.6435
Total	55.75		

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				
11.40 % 2000	5.00	100.35	12.00	14
11.40 % 2000	20.00	100.35	12.00	14
11.99 % 2009	20.00	105.40	11.70	14
10.85 % 2001	25.00	101.03	12.80	1
10.85 % 2001	25.00	101.03	12.80	1
10.85 % 2001	25.00	101.03	12.80	1
11.47 % 2001	50.00	102.12	10.65	0
12.32 % 2011	15.00	107.00	13.00	1
12.32 % 2011	12.50	107.00	13.15	1
Total	197.50			
B. Treasury Bills		NIL		

* Relate to the first leg of Repos
# YTM(indicative) will depend upon assumed rate of inflation

Date : 19 June 2000