

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 21 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 20, 2000			
Zero Coupon Bond 2000 (III SER)	5.00	99.442	8.9431
Zero Coupon Bond 2000 (III SER)	5.00	99.377	10.0250
Zero Coupon Bond 2000 (III SER)	15.00	99.374	10.0730
11.40 % 2000	25.00	100.23	10.3950
11.55 % 2001	5.00	101.625	9.8486
11.55 % 2001	5.00	101.63	9.8435
11.55 % 2001	5.00	101.64	9.8332
11.98 % 2004	10.00	105.87	10.2208
11.98 % 2004	20.00	105.955	10.1964
14.00 % 2005(INSTA	18.47	113.45	10.5726
11.68 % 2006	5.00	104.71	10.5656
11.68 % 2006	5.00	104.71	10.5656
11.68 % 2006	5.00	104.71	10.5656
11.68 % 2006	10.00	104.72	10.5634
11.90 % 2007	5.00	105.36	10.7798
11.90 % 2007	5.00	105.34	10.7838
11.90 % 2007	5.00	105.347	10.7823
11.90 % 2007	5.00	105.38	10.7757
11.90 % 2007	5.00	105.36	10.7798
11.90 % 2007	5.00	105.29	10.7939
11.90 % 2007	5.00	105.29	10.7939
11.90 % 2007	5.00	105.35	10.7818
11.90 % 2007	5.00	105.34	10.7838
11.90 % 2007	5.00	105.30	10.7918
11.90 % 2007	10.00	105.29	10.7939
11.90 % 2007	5.00	105.35	10.7818
11.90 % 2007	5.00	105.35	10.7818
11.90 % 2007	5.00	105.365	10.7788
11.90 % 2007	5.00	105.34	10.7838
11.90 % 2007	5.00	105.37	10.7778
11.90 % 2007	5.00	105.35	10.7818
11.90 % 2007	5.00	105.35	10.7818
11.90 % 2007	5.00	105.36	10.7798
11.90 % 2007	5.00	105.35	10.7818
11.90 % 2007	5.00	105.33	10.7858
11.90 % 2007	5.00	105.34	10.7838
11.90 % 2007	5.00	105.33	10.7858
11.90 % 2007	5.00	105.295	10.7929

11.90 %	2007	5.00	105.335	10.7848
11.90 %	2007	5.00	105.34	10.7838
11.90 %	2007	5.00	105.34	10.7838
11.90 %	2007	5.00	105.38	10.7757
11.90 %	2007	5.00	105.38	10.7757
11.90 %	2007	10.00	105.38	10.7757
11.90 %	2007	5.00	105.38	10.7757
11.90 %	2007	5.00	105.35	10.7818
11.90 %	2007	5.00	105.29	10.7939
11.90 %	2007	5.00	105.33	10.7858
12.00 %	2008	0.02	105.85	10.8689
11.99 %	2009	5.00	105.335	11.0205
10.95 %	2011	0.50	99.85	10.9716
10.25 %	2012	1.00	97.85	10.5692
12.40 %	2013	0.8095	108.30	11.1758
11.83 %	2014	0.50	104.05	11.2517
11.50 %	2015	2.00	102.00	11.2179
12.60 %	2018	2.00	109.988	11.2971
12.60 %	2018	0.89	110.05	11.2897
10.70 %	2020	5.00	96.00	11.2023
10.70 %	2020	1.00	96.05	11.1958
10.70 %	2020	0.50	96.05	11.1958
10.70 %	2020	0.26	96.46	11.1424
Contract Date : June 21, 2000				
11.55 %	2001	5.00	101.67	9.7986
11.55 %	2001	5.00	101.67	9.7986
10.85 %	2001	5.00	101.03	9.8229
10.85 %	2001	5.00	101.05	9.8036
10.85 %	2001	5.00	101.04	9.8133
10.85 %	2001	5.00	101.05	9.8036
10.85 %	2001	5.00	101.04	9.8133
11.75 %	2001	10.00	102.09	9.7984
11.68 %	2002	5.00	103.17	9.9735
11.15 %	2002	10.00	102.29	9.9461
11.15 %	2002	5.00	102.32	9.9308
11.75 %	2003	5.00	104.25	10.0844
11.83 %	2003	5.00	104.48	10.0909
12.50 %	2004	5.00	107.15	10.1503
12.50 %	2004	5.00	107.16	10.1472
12.50 %	2004	5.00	107.19	10.1378
12.50 %	2004	5.00	107.21	10.1316
12.50 %	2004	6.555	107.18	10.1409
12.50 %	2004	15.00	107.17	10.1441
11.50 %	2004	5.00	104.14	10.1748
11.50 %	2004	5.00	104.14	10.1748
11.98 %	2004	10.00	105.90	10.2113
11.98 %	2004	5.00	105.90	10.2113
11.98 %	2004	5.00	105.875	10.2185
11.98 %	2004	10.00	105.88	10.2170
9.90 %	2005	10.00	98.98	10.1650
9.90 %	2005	10.00	98.99	10.1623
9.90 %	2005	5.00	98.99	10.1623
9.90 %	2005	10.00	98.99	10.1623
9.90 %	2005	5.00	98.98	10.1650
9.90 %	2005	5.00	98.98	10.1650

11.19 %	2005	5.00	103.18	10.3692
11.19 %	2005	5.00	103.15	10.3767
11.19 %	2005	5.00	103.215	10.3604
11.19 %	2005	5.00	103.22	10.3591
11.19 %	2005	5.00	103.20	10.3642
11.68 %	2006	10.00	104.85	10.5333
11.68 %	2006	5.00	104.78	10.5493
11.68 %	2006	5.00	104.80	10.5447
11.68 %	2006	5.00	104.82	10.5402
11.68 %	2006	5.00	104.85	10.5333
11.68 %	2006	5.00	104.82	10.5402
11.68 %	2006	5.00	104.75	10.5561
11.90 %	2007	1.00	105.40	10.7713
11.90 %	2007	5.00	105.42	10.7673
11.90 %	2007	5.00	105.47	10.7572
11.90 %	2007	5.00	105.42	10.7673
11.90 %	2007	5.00	105.39	10.7733
11.90 %	2007	5.00	105.47	10.7572
11.90 %	2007	5.00	105.42	10.7673
11.90 %	2007	5.00	105.43	10.7653
11.90 %	2007	5.00	105.40	10.7713
11.90 %	2007	5.00	105.40	10.7713
11.90 %	2007	5.00	105.39	10.7733
11.90 %	2007	5.00	105.41	10.7693
11.90 %	2007	5.00	105.43	10.7653
11.90 %	2007	5.00	105.49	10.7532
11.90 %	2007	5.00	105.44	10.7633
11.90 %	2007	5.00	105.44	10.7633
11.90 %	2007	5.00	105.44	10.7633
11.90 %	2007	10.00	105.45	10.7612
11.90 %	2007	5.00	105.45	10.7612
11.90 %	2007	5.00	105.45	10.7612
11.90 %	2007	5.00	105.44	10.7633
11.90 %	2007	5.00	105.50	10.7512
11.90 %	2007	5.00	105.50	10.7512
11.90 %	2007	5.00	105.50	10.7512
11.90 %	2007	10.00	105.38	10.7753
11.90 %	2007	5.00	105.35	10.7814
11.90 %	2007	5.00	105.37	10.7773
11.90 %	2007	5.00	105.44	10.7633
11.90 %	2007	5.00	105.40	10.7713
11.90 %	2007	5.00	105.48	10.7552
11.90 %	2007	5.00	105.395	10.7723
11.90 %	2007	5.00	105.415	10.7683
11.90 %	2007	5.00	105.42	10.7673
11.90 %	2007	5.00	105.42	10.7673
11.90 %	2007	5.00	105.39	10.7733
11.90 %	2007	5.00	105.38	10.7753
11.90 %	2007	5.00	105.40	10.7713
11.90 %	2007	5.00	105.48	10.7552
11.99 %	2009	10.00	105.40	11.0090
11.99 %	2009	5.00	105.39	11.0107
11.99 %	2009	5.00	105.45	11.0003
11.99 %	2009	5.00	105.44	11.0020
11.99 %	2009	5.00	105.40	11.0090

11.99 %	2009	5.00	105.40	11.0090
11.99 %	2009	5.00	105.40	11.0090
11.99 %	2009	5.00	105.45	11.0003
12.32 %	2011	0.50	107.15	11.1493
10.95 %	2011	0.50	99.90	10.9635
11.83 %	2014	1.00	104.40	11.2035
11.83 %	2014	0.50	104.05	11.2515
11.83 %	2014	5.00	104.00	11.2584
11.83 %	2014	5.00	104.02	11.2557
11.83 %	2014	5.00	103.97	11.2625
11.83 %	2014	5.00	103.97	11.2625
Total		868.0045		

B. State Government Securities

Contract Date : June 20, 2000

10.52% GUJARAT SDL 2010	0.265	95.50	11.2833
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C. Treasury Bills

(i) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : June 21, 2000

24/06/2000	5.00	99.9084	11.1243
03/07/2000	10.00	99.6641	10.2233
10/07/2000	5.00	99.4821	9.9735
17/07/2000	2.00	99.2752	10.2213
Total	22.00		

(ii) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : June 20, 2000

18/05/2001	20.00	91.8229	9.7931
31/05/2001	3.00	91.5211	9.8031
31/05/2001	3.8475	91.5211	9.8031
31/05/2001	1.40	91.5211	9.8031
31/05/2001	10.00	91.5132	9.8130
31/05/2001	10.00	91.5211	9.8031
31/05/2001	10.00	91.5211	9.8031
Contract Date : June 21, 2000			
08/02/2001	5.00	94.1362	9.7732
18/05/2001	0.50	91.9148	9.6734
18/05/2001	20.00	91.8535	9.7532
31/05/2001	1.7525	91.5211	9.8031
Total	85.50		

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				
12.32 % 2011	25.00	106.85	15.00	11

11.40 %	2000	20.00	100.25	12.50	10
11.75 %	2001	30.00	102.09	12.00	1
12.32 %	2011	25.00	107.00	12.10	1
Total		100.00			

B. Treasury Bills NIL

 * Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 21 June 2000