

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 22 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 21, 2000			
11.40 % 2000	10.00	100.25	10.3096
11.40 % 2000	5.00	100.27	10.2346
11.40 % 2000	15.00	100.26	10.2721
13.75 % 2001	10.00	103.35	9.8599
12.08 % 2001	10.00	102.10	9.8587
11.55 % 2001	5.00	101.76	9.7060
11.55 % 2001	5.00	101.76	9.7060
11.55 % 2001	5.00	101.76	9.7060
11.55 % 2001	5.00	101.69	9.7781
11.55 % 2001	5.00	101.76	9.7060
11.55 % 2001	5.00	101.77	9.6957
11.55 % 2001	10.00	101.76	9.7060
10.85 % 2001	5.00	101.10	9.7553
10.85 % 2001	5.00	101.10	9.7553
11.75 % 2001	5.00	102.14	9.7532
11.75 % 2001	5.00	102.15	9.7442
11.75 % 2001	5.00	102.13	9.7623
11.75 % 2001	5.00	102.13	9.7623
11.00 % 2002	10.00	101.77	9.9356
11.00 % 2002	5.00	101.94	9.8361
11.15 % 2002	5.00	102.48	9.8493
11.15 % 2002	10.00	102.53	9.8239
11.15 % 2002	5.00	102.53	9.8239
11.15 % 2002	5.00	102.40	9.8900
11.15 % 2002	5.00	102.405	9.8875
11.15 % 2002	5.00	102.42	9.8799
11.15 % 2002	10.00	102.405	9.8875
11.10 % 2003	5.00	102.55	10.0175
11.10 % 2003	5.00	102.51	10.0340
11.10 % 2003	5.00	102.50	10.0381
12.50 % 2004	5.00	107.32	10.0972
12.50 % 2004	5.00	107.29	10.1066
12.50 % 2004	5.00	107.40	10.0723
12.50 % 2004	5.00	107.21	10.1316
12.50 % 2004	5.00	107.21	10.1316
12.50 % 2004	5.00	107.21	10.1316
12.50 % 2004	5.00	107.19	10.1378
12.50 % 2004	5.00	107.24	10.1222

12.50 %	2004	5.00	107.27	10.1128
12.50 %	2004	5.00	107.28	10.1097
12.50 %	2004	5.00	107.20	10.1347
12.50 %	2004	5.00	107.30	10.1035
12.50 %	2004	5.00	107.21	10.1316
12.50 %	2004	5.00	107.40	10.0723
12.50 %	2004	20.00	107.18	10.1409
12.50 %	2004	5.00	107.25	10.1191
12.50 %	2004	5.00	107.23	10.1253
12.50 %	2004	5.00	107.23	10.1253
11.50 %	2004	5.00	104.14	10.1748
12.59 %	2004	5.00	107.45	10.2674
11.98 %	2004	5.00	106.00	10.1826
11.98 %	2004	10.00	105.99	10.1855
11.98 %	2004	5.00	106.00	10.1826
11.98 %	2004	5.00	106.00	10.1826
11.98 %	2004	5.00	106.02	10.1769
11.98 %	2004	5.00	106.04	10.1712
9.90 %	2005	10.00	99.01	10.1570
9.90 %	2005	5.00	99.02	10.1543
11.68 %	2006	5.00	105.02	10.4947
11.68 %	2006	5.00	104.90	10.5220
11.68 %	2006	5.00	104.89	10.5242
11.68 %	2006	5.00	104.99	10.5015
11.68 %	2006	10.00	105.03	10.4925
11.68 %	2006	10.00	105.00	10.4993
11.68 %	2006	5.00	104.87	10.5288
11.75 %	2006	5.00	105.25	10.5130
11.75 %	2006	5.00	105.33	10.4949
11.90 %	2007	5.00	105.67	10.7171
11.90 %	2007	5.00	105.68	10.7151
11.90 %	2007	5.00	105.52	10.7472
11.90 %	2007	5.00	105.515	10.7482
11.90 %	2007	5.00	105.48	10.7552
11.90 %	2007	5.00	105.60	10.7311
11.90 %	2007	0.30	105.76	10.6990
11.90 %	2007	5.00	105.67	10.7171
11.90 %	2007	5.00	105.65	10.7211
11.90 %	2007	5.00	105.65	10.7211
11.90 %	2007	5.00	105.67	10.7171
11.90 %	2007	5.00	105.48	10.7552
11.90 %	2007	10.00	105.53	10.7452
11.90 %	2007	5.00	105.53	10.7452
11.90 %	2007	5.00	105.63	10.7251
11.90 %	2007	5.00	105.70	10.7111
11.90 %	2007	5.00	105.73	10.7050
11.90 %	2007	5.00	105.70	10.7111
11.90 %	2007	5.00	105.57	10.7371
11.90 %	2007	5.00	105.685	10.7141
11.90 %	2007	5.00	105.50	10.7512
11.90 %	2007	5.00	105.50	10.7512
11.90 %	2007	5.00	105.46	10.7592
11.90 %	2007	5.00	105.40	10.7713
11.90 %	2007	5.00	105.73	10.7050
11.90 %	2007	5.00	105.505	10.7502

11.90 %	2007	5.00	105.62	10.7271
11.90 %	2007	5.00	105.485	10.7542
11.90 %	2007	5.00	105.50	10.7512
11.90 %	2007	5.00	105.45	10.7612
11.90 %	2007	5.00	105.45	10.7612
11.90 %	2007	5.00	105.40	10.7713
11.90 %	2007	5.00	105.545	10.7422
11.90 %	2007	5.00	105.55	10.7411
11.90 %	2007	5.00	105.52	10.7472
11.90 %	2007	5.00	105.52	10.7472
11.90 %	2007	5.00	105.52	10.7472
11.90 %	2007	5.00	105.52	10.7472
11.90 %	2007	5.00	105.52	10.7472
11.90 %	2007	5.00	105.65	10.7211
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	5.00	105.50	10.7512
11.90 %	2007	5.00	105.52	10.7472
11.90 %	2007	5.00	105.60	10.7311
11.90 %	2007	5.00	105.61	10.7291
11.90 %	2007	5.00	105.60	10.7311
11.90 %	2007	5.00	105.50	10.7512
11.90 %	2007	5.00	105.60	10.7311
11.90 %	2007	5.00	105.51	10.7492
11.90 %	2007	5.00	105.60	10.7311
11.90 %	2007	5.00	105.52	10.7472
11.90 %	2007	5.00	105.54	10.7432
11.90 %	2007	5.00	105.54	10.7432
11.90 %	2007	5.00	105.55	10.7411
11.90 %	2007	5.00	105.52	10.7472
11.90 %	2007	5.00	105.50	10.7512
11.90 %	2007	5.00	105.40	10.7713
11.99 %	2009	5.00	105.70	10.9569
11.99 %	2009	5.00	105.65	10.9656
11.99 %	2009	5.00	105.52	10.9881
11.99 %	2009	10.00	105.70	10.9569
11.99 %	2009	5.00	105.40	11.0090
11.99 %	2009	5.00	105.405	11.0081
11.99 %	2009	5.00	105.60	10.9742
11.99 %	2009	5.00	105.60	10.9742
12.25 %	2010	10.00	107.15	11.0513
12.32 %	2011	0.06	107.55	11.0873
12.40 %	2013	10.00	107.97	11.2214
12.40 %	2013	10.00	108.10	11.2034
12.40 %	2013	0.07	108.25	11.1826
12.40 %	2013	10.00	108.05	11.2103
11.83 %	2014	2.00	104.40	11.2035
11.83 %	2014	0.50	104.15	11.2378
11.83 %	2014	5.00	104.035	11.2536
11.83 %	2014	4.50	104.035	11.2536
11.83 %	2014	5.00	104.03	11.2543
11.83 %	2014	5.00	104.09	11.2460
12.30 %	2016	5.00	107.40	11.2897
10.70 %	2020	3.00	96.30	11.1632
10.70 %	2020	5.00	96.05	11.1958

10.70 %	2020	0.25	96.05	11.1958
10.70 %	2020	5.00	96.00	11.2023
Contract Date : June 22, 2000				
Zero Coupon Bond	2000	3.00	99.476	9.2070
11.40 %	2000	5.00	100.325	10.0143
11.55 %	2001	5.00	101.83	9.6299
11.55 %	2001	5.00	101.83	9.6299
10.85 %	2001	5.00	101.20	9.6563
10.85 %	2001	5.00	101.21	9.6467
10.85 %	2001	10.00	101.22	9.6370
11.75 %	2001	5.00	102.25	9.6497
11.75 %	2001	5.00	102.16	9.7310
11.75 %	2001	5.00	102.23	9.6677
11.75 %	2001	5.00	102.25	9.6497
11.15 %	2002	5.00	102.59	9.7920
11.15 %	2002	10.00	102.57	9.8022
11.15 %	2002	5.00	102.60	9.7869
11.15 %	2002	5.00	102.56	9.8072
11.10 %	2003	5.00	102.80	9.9137
11.10 %	2003	5.00	102.78	9.9219
11.10 %	2003	5.00	102.725	9.9445
11.10 %	2003	5.00	102.75	9.9342
11.75 %	2003	5.00	104.52	9.9806
11.75 %	2003	5.00	104.52	9.9806
11.75 %	2003	5.00	104.60	9.9503
12.50 %	2004	5.00	107.45	10.0553
12.50 %	2004	5.00	107.44	10.0584
12.50 %	2004	5.00	107.43	10.0615
12.50 %	2004	5.00	107.43	10.0615
12.50 %	2004	5.00	107.45	10.0553
12.50 %	2004	5.00	107.47	10.0491
12.50 %	2004	5.00	107.48	10.0460
12.50 %	2004	5.00	107.47	10.0491
12.50 %	2004	5.00	107.42	10.0647
12.50 %	2004	5.00	107.47	10.0491
12.50 %	2004	5.00	107.46	10.0522
12.50 %	2004	5.00	107.46	10.0522
12.50 %	2004	5.00	107.43	10.0615
12.50 %	2004	5.00	107.49	10.0429
12.50 %	2004	10.00	107.32	10.0958
12.50 %	2004	10.00	107.32	10.0958
12.50 %	2004	5.00	107.44	10.0584
12.50 %	2004	10.00	107.44	10.0584
12.50 %	2004	5.00	107.47	10.0491
12.50 %	2004	5.00	107.44	10.0584
12.50 %	2004	5.00	107.47	10.0491
12.50 %	2004	5.00	107.21	10.1302
12.50 %	2004	5.00	107.48	10.0460
12.50 %	2004	5.00	107.20	10.1333
12.50 %	2004	5.00	107.22	10.1270
12.50 %	2004	5.00	107.48	10.0460
12.50 %	2004	5.00	107.42	10.0647
12.50 %	2004	5.00	107.42	10.0647
12.50 %	2004	5.00	107.42	10.0647
12.50 %	2004	5.00	107.45	10.0553

12.50 %	2004	5.00	107.45	10.0553
12.50 %	2004	5.00	107.46	10.0522
12.50 %	2004	10.00	107.46	10.0522
12.50 %	2004	5.00	107.42	10.0647
12.50 %	2004	5.00	107.40	10.0709
12.50 %	2004	5.00	107.43	10.0615
11.50 %	2004	5.00	104.40	10.0935
11.50 %	2004	5.00	104.45	10.0780
11.50 %	2004	5.00	104.45	10.0780
11.50 %	2004	5.00	104.45	10.0780
9.50 %	2004	10.00	98.03	10.1146
11.98 %	2004	5.00	106.20	10.1244
11.98 %	2004	5.00	106.20	10.1244
11.98 %	2004	5.00	106.26	10.1073
11.98 %	2004	5.00	106.24	10.1130
11.98 %	2004	5.00	106.23	10.1159
11.98 %	2004	5.00	106.23	10.1159
11.98 %	2004	5.00	106.20	10.1244
9.90 %	2005	5.00	99.13	10.1248
9.90 %	2005	5.00	99.13	10.1248
9.90 %	2005	5.00	99.14	10.1222
11.19 %	2005	5.00	103.55	10.2764
11.19 %	2005	10.00	103.56	10.2739
11.19 %	2005	5.00	103.50	10.2889
11.19 %	2005	10.00	103.585	10.2677
11.68 %	2006	5.00	105.15	10.4648
11.68 %	2006	5.00	105.15	10.4648
11.68 %	2006	5.00	105.10	10.4761
11.68 %	2006	5.00	105.11	10.4739
11.68 %	2006	5.00	105.16	10.4625
11.68 %	2006	5.00	105.10	10.4761
11.68 %	2006	5.00	105.10	10.4761
11.68 %	2006	5.00	105.10	10.4761
11.68 %	2006	5.00	105.10	10.4761
11.68 %	2006	5.00	105.10	10.4761
11.68 %	2006	5.00	105.12	10.4716
11.68 %	2006	5.00	104.90	10.5215
11.90 %	2007	0.50	105.90	10.6706
11.90 %	2007	10.00	105.77	10.6966
11.90 %	2007	5.00	105.77	10.6966
11.90 %	2007	5.00	105.64	10.7227
11.90 %	2007	5.00	105.80	10.6906
11.90 %	2007	5.00	105.80	10.6906
11.90 %	2007	5.00	105.80	10.6906
11.90 %	2007	5.00	105.81	10.6886
11.90 %	2007	5.00	105.85	10.6806
11.90 %	2007	5.00	105.78	10.6946
11.90 %	2007	5.00	105.84	10.6826
11.90 %	2007	5.00	105.83	10.6846
11.90 %	2007	5.00	105.83	10.6846
11.90 %	2007	5.00	105.72	10.7066
11.90 %	2007	5.00	105.73	10.7046
11.90 %	2007	5.00	105.82	10.6866
11.90 %	2007	5.00	105.81	10.6886
11.90 %	2007	5.00	105.82	10.6866

11.90 %	2007	5.00	105.81	10.6886
11.90 %	2007	5.00	105.70	10.7106
11.90 %	2007	5.00	105.78	10.6946
11.90 %	2007	5.00	105.75	10.7006
11.90 %	2007	5.00	105.75	10.7006
11.90 %	2007	5.00	105.78	10.6946
11.90 %	2007	5.00	105.80	10.6906
11.90 %	2007	5.00	105.81	10.6886
11.90 %	2007	5.00	105.75	10.7006
11.90 %	2007	5.00	105.72	10.7066
11.90 %	2007	5.00	105.78	10.6946
11.90 %	2007	5.00	105.78	10.6946
11.90 %	2007	10.00	105.78	10.6946
11.90 %	2007	10.00	105.50	10.7508
11.90 %	2007	10.00	105.65	10.7206
11.90 %	2007	5.00	105.65	10.7206
11.90 %	2007	10.00	105.65	10.7206
11.90 %	2007	10.00	105.82	10.6866
11.90 %	2007	10.00	105.80	10.6906
11.90 %	2007	5.00	105.75	10.7006
11.90 %	2007	5.00	105.75	10.7006
11.90 %	2007	5.00	105.78	10.6946
11.90 %	2007	5.00	105.74	10.7026
11.90 %	2007	5.00	105.75	10.7006
11.90 %	2007	5.00	105.83	10.6846
11.90 %	2007	5.00	105.82	10.6866
11.90 %	2007	5.00	105.72	10.7066
11.90 %	2007	5.00	105.85	10.6806
11.90 %	2007	5.00	105.80	10.6906
11.90 %	2007	5.00	105.75	10.7006
11.90 %	2007	5.00	105.70	10.7106
11.90 %	2007	5.00	105.83	10.6846
11.90 %	2007	5.00	105.78	10.6946
11.90 %	2007	5.00	105.75	10.7006
11.90 %	2007	5.00	105.78	10.6946
12.00 %	2008	5.00	106.25	10.7944
12.00 %	2008	5.00	106.20	10.8036
11.50 %	2008	10.00	103.55	10.8174
11.99 %	2009	5.00	105.90	10.9221
11.99 %	2009	5.00	105.92	10.9186
11.99 %	2009	5.00	105.92	10.9186
11.99 %	2009	5.00	105.90	10.9221
11.99 %	2009	5.00	105.85	10.9307
11.99 %	2009	5.00	105.85	10.9307
11.99 %	2009	5.00	105.80	10.9394
11.99 %	2009	5.00	105.85	10.9307
11.99 %	2009	5.00	105.83	10.9342
11.99 %	2009	5.00	105.945	10.9143
11.99 %	2009	5.00	105.88	10.9256
11.99 %	2009	5.00	105.83	10.9342
11.50 %	2009	10.00	103.10	10.9417
12.32 %	2011	5.00	107.38	11.1135
12.40 %	2013	5.00	108.20	11.1895
11.83 %	2014	5.00	104.05	11.2514
11.83 %	2014	5.00	104.25	11.2239

12.60 % 2018	10.00	110.15	11.2774
12.60 % 2018	5.00	110.15	11.2774
Total	1739.18		

B. State Government Securities NIL

C. Treasury Bills

(i) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : June 21, 2000

24/06/2000	5.00	99.9158	15.3373
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17/07/2000	7.00	99.3873	8.9759
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Contract Date : June 22, 2000

03/07/2000	10.00	99.7295	8.9754
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10/07/2000	8.50	99.5117	9.9230
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17/07/2000	3.50	99.3062	10.1723
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04/09/2000	5.00	98.1689	9.1750
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Total	39.00		
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(ii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : June 22, 2000

20/07/2000	5.00	99.3219	8.8755
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20/07/2000	5.00	99.2236	10.1722
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31/08/2000	5.00	98.1367	9.8731
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Total	15.00		
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(iii) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : June 21, 2000

18/05/2001	15.00	91.9372	9.6735
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18/05/2001	5.00	91.8990	9.7233
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18/05/2001	5.00	91.9372	9.6735
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Contract Date : June 22, 2000

18/05/2001	10.00	92.0137	9.5737
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18/05/2001	1.00	92.0903	9.4740
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Total	36.00		
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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

12.50 % 2004	25.00	107.45	10.85	1
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B. Treasury Bills NIL

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 22 June 2000