

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 24 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 22, 2000			
11.90 % 2007	5.00	105.61	10.7287
Contract Date : June 23, 2000			
11.55 % 2001	10.00	101.73	9.7291
11.15 % 2002	5.00	102.48	9.8466
11.10 % 2003	5.00	102.68	9.9620
12.50 % 2004	5.00	107.26	10.1132
12.50 % 2004	5.00	107.27	10.1100
12.50 % 2004	5.00	107.27	10.1100
12.50 % 2004	5.00	107.21	10.1288
12.50 % 2004	5.00	107.28	10.1069
12.50 % 2004	5.00	107.29	10.1038
12.50 % 2004	5.00	107.33	10.0913
11.90 % 2007	5.00	105.58	10.7343
11.90 % 2007	5.00	105.55	10.7403
11.90 % 2007	5.00	105.60	10.7302
11.90 % 2007	5.00	105.55	10.7403
11.90 % 2007	5.00	105.60	10.7302
11.90 % 2007	5.00	105.60	10.7302
11.90 % 2007	5.00	105.58	10.7343
11.90 % 2007	5.00	105.63	10.7242
11.90 % 2007	5.00	105.57	10.7363
11.90 % 2007	5.00	105.59	10.7323
11.90 % 2007	5.00	105.62	10.7262
11.90 % 2007	5.00	105.62	10.7262
11.90 % 2007	5.00	105.60	10.7302
11.90 % 2007	5.00	105.60	10.7302
11.90 % 2007	5.00	105.55	10.7403
11.90 % 2007	5.00	105.60	10.7302
11.90 % 2007	5.00	105.57	10.7363
11.90 % 2007	5.00	105.59	10.7323
11.90 % 2007	5.00	105.59	10.7323
11.90 % 2007	5.00	105.58	10.7343
11.90 % 2007	5.00	105.66	10.7182
11.90 % 2007	5.00	105.58	10.7343
11.90 % 2007	5.00	105.61	10.7282
11.90 % 2007	5.00	105.67	10.7162
11.90 % 2007	10.00	105.60	10.7302
11.90 % 2007	5.00	105.58	10.7343

11.90 %	2007	5.00	105.60	10.7302
11.90 %	2007	5.00	105.62	10.7262
11.90 %	2007	5.00	105.59	10.7323
11.90 %	2007	5.00	105.60	10.7302
11.90 %	2007	5.00	105.55	10.7403
11.90 %	2007	5.00	105.55	10.7403
11.90 %	2007	5.00	105.55	10.7403
11.90 %	2007	5.00	105.53	10.7443
11.99 %	2009	5.00	105.65	10.9651
12.25 %	2010	3.50	107.40	11.0114
11.83 %	2014	5.00	104.10	11.2444
10.70 %	2020	5.00	96.00	11.2023
10.70 %	2020	5.00	96.00	11.2023
10.70 %	2020	0.06	96.40	11.1501
10.70 %	2020	5.00	96.00	11.2023

Contract Date : June 24, 2000

11.55 %	2001	0.40	101.82	9.6319
11.55 %	2001	5.00	101.75	9.7044
11.55 %	2001	5.00	101.75	9.7044
11.68 %	2002	10.00	103.37	9.8636
11.15 %	2002	5.00	102.47	9.8503
11.15 %	2002	5.00	102.51	9.8299
11.15 %	2002	5.00	102.52	9.8248
12.50 %	2004	5.00	107.29	10.1024
12.50 %	2004	5.00	107.30	10.0993
11.68 %	2006	0.50	105.15	10.4639
11.90 %	2007	5.00	105.58	10.7338
11.90 %	2007	5.00	105.65	10.7198
11.90 %	2007	5.00	105.68	10.7138
11.90 %	2007	5.00	105.65	10.7198
11.90 %	2007	5.00	105.67	10.7158
11.90 %	2007	5.00	105.65	10.7198
11.90 %	2007	5.00	105.67	10.7158
11.90 %	2007	5.00	105.66	10.7178
11.90 %	2007	5.00	105.70	10.7097
11.90 %	2007	10.00	105.67	10.7158
11.90 %	2007	5.00	105.66	10.7178
11.90 %	2007	5.00	105.69	10.7117
11.90 %	2007	5.00	105.62	10.7258
11.90 %	2007	5.00	105.70	10.7097
11.90 %	2007	5.00	105.70	10.7097
11.90 %	2007	5.00	105.66	10.7178
11.90 %	2007	10.00	105.62	10.7258
11.90 %	2007	5.00	105.70	10.7097
11.90 %	2007	5.00	105.66	10.7178
11.90 %	2007	25.00	105.65	10.7198
11.90 %	2007	5.00	105.69	10.7117
11.90 %	2007	5.00	105.70	10.7097
11.90 %	2007	5.00	105.65	10.7198
11.99 %	2009	5.00	105.74	10.9493

Total	459.46		
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B. State Government Securities NIL

C. Treasury Bills

(i) 91 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : June 23, 2000				
17/07/2000	7.00	99.4361	8.9749	
(ii) 182 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : June 23, 2000				
23/11/2000	5.00	96.3488	9.0750	
(iii) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : June 22, 2000				
31/05/2001	15.00	91.7537	9.5936	
Contract Date : June 23, 2000				
19/04/2001	2.00	92.5456	9.7732	
31/05/2001	1.00	91.5505	9.8230	
Contract Date : June 24, 2000				
18/05/2001	1.00	92.1345	9.4740	
Total	19.00			

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				
12.32 % 2011	31.00	106.84	13.00	4
12.32 % 2011	30.00	106.84	13.00	4
Total	61.00			
B. Treasury Bills				
	NIL			

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 24 June 2000