

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 28 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 27, 2000			
11.40 % 2000	10.00	100.20	10.4394
11.40 % 2000	10.00	100.20	10.4394
11.40 % 2000	20.00	100.20	10.4394
11.55 % 2001	5.00	101.69	9.7551
11.55 % 2001	5.00	101.705	9.7394
11.55 % 2001	5.00	101.70	9.7446
11.55 % 2001	5.00	101.705	9.7394
11.55 % 2001	10.00	101.705	9.7394
11.75 % 2001	5.00	102.10	9.7646
11.75 % 2001	5.00	102.08	9.7829
11.75 % 2001	5.00	102.08	9.7829
11.75 % 2001	5.00	102.09	9.7737
11.75 % 2001	5.00	102.10	9.7646
11.10 % 2003	5.00	102.58	9.9993
11.10 % 2003	5.00	102.60	9.9910
11.83 % 2003	5.00	104.70	10.0014
12.50 % 2004	5.00	107.24	10.1138
12.50 % 2004	5.00	107.28	10.1013
11.98 % 2004	5.00	105.965	10.1874
9.90 % 2005	5.00	99.00	10.1600
11.68 % 2006	5.00	104.84	10.5331
11.68 % 2006	5.00	104.82	10.5376
11.68 % 2006	5.00	104.83	10.5354
11.50 % 2006	5.00	103.88	10.5897
11.90 % 2007	5.00	105.62	10.7245
11.90 % 2007	5.00	105.65	10.7185
11.90 % 2007	5.00	105.65	10.7185
11.90 % 2007	5.00	105.64	10.7205
11.90 % 2007	5.00	105.64	10.7205
11.90 % 2007	5.00	105.65	10.7185
11.90 % 2007	5.00	105.62	10.7245
11.90 % 2007	5.00	105.64	10.7205
11.90 % 2007	5.00	105.62	10.7245
11.90 % 2007	5.00	105.60	10.7285
11.90 % 2007	5.00	105.615	10.7255
11.90 % 2007	5.00	105.63	10.7225
11.90 % 2007	10.00	105.61	10.7265
11.90 % 2007	5.00	105.64	10.7205
11.90 % 2007	5.00	105.62	10.7245

11.90 %	2007	10.00	105.62	10.7245
11.90 %	2007	5.00	105.62	10.7245
11.90 %	2007	5.00	105.625	10.7235
11.90 %	2007	5.00	105.65	10.7185
11.90 %	2007	5.00	105.62	10.7245
11.90 %	2007	5.00	105.65	10.7185
11.90 %	2007	5.00	105.645	10.7195
11.90 %	2007	5.00	105.63	10.7225
11.90 %	2007	5.00	105.62	10.7245
11.90 %	2007	15.00	105.62	10.7245
11.90 %	2007	5.00	105.61	10.7265
12.29 %	2010	50.00	107.15	11.0576
7.50 %	2010	0.53	79.50	10.9441
12.32 %	2011	15.00	107.07	11.1613
12.40 %	2013	10.00	108.15	11.1961
12.40 %	2013	15.00	108.15	11.1961
12.40 %	2013	10.00	108.15	11.1961
11.50 %	2015	5.00	101.92	11.2282
12.30 %	2016	10.00	107.60	11.2643
12.30 %	2016	10.00	107.60	11.2643
12.30 %	2016	10.00	107.60	11.2643
12.60 %	2018	0.75	110.25	11.2648
12.60 %	2018	15.00	110.10	11.2828
10.70 %	2020	1.00	96.30	11.1631
10.70 %	2020	1.00	96.08	11.1918
10.70 %	2020	2.00	96.00	11.2022
10.70 %	2020	3.00	96.00	11.2022
10.70 %	2020	0.96	96.10	11.1892
10.70 %	2020	0.60	96.10	11.1892
10.70 %	2020	1.00	96.05	11.1957
10.70 %	2020	1.00	96.08	11.1918
10.70 %	2020	0.50	96.07	11.1931
Contract Date : June 28, 2000				
Zero Coupon Bond	2000 (III ser)	10.00	99.578	10.3988
Zero Coupon Bond	2000 (II ser)	100.00	99.211	10.0699
11.40 %	2000	5.00	100.24	10.2675
11.40 %	2000	5.00	100.25	10.2272
11.40 %	2000	5.00	100.245	10.2473
11.55 %	2001	5.00	101.72	9.7198
11.55 %	2001	5.00	101.72	9.7198
11.55 %	2001	10.00	101.71	9.7303
11.55 %	2001	5.00	101.71	9.7303
11.55 %	2001	5.00	101.72	9.7198
11.55 %	2001	5.00	101.69	9.7512
11.55 %	2001	5.00	101.705	9.7355
11.55 %	2001	10.00	101.74	9.6988
10.85 %	2001	5.00	101.11	9.7301
10.85 %	2001	5.00	101.12	9.7203
10.85 %	2001	10.00	101.115	9.7252
11.75 %	2001	5.00	102.14	9.7238
11.75 %	2001	5.00	102.12	9.7421
11.75 %	2001	10.00	102.13	9.7329
11.75 %	2001	5.00	102.11	9.7513
11.75 %	2001	7.00	102.14	9.7238
11.75 %	2001	10.00	102.14	9.7238

11.75 %	2001	10.00	102.13	9.7329
11.75 %	2001	5.00	102.125	9.7375
11.00 %	2002	15.00	101.86	9.8709
11.15 %	2002	5.00	102.48	9.8398
11.15 %	2002	5.00	102.45	9.8551
11.10 %	2003	5.00	102.56	10.0066
11.10 %	2003	5.00	102.56	10.0066
11.10 %	2003	1.00	102.40	10.0729
11.10 %	2003	5.00	102.57	10.0025
11.10 %	2003	5.00	102.57	10.0025
12.50 %	2004	0.10	107.60	9.9999
12.50 %	2004	5.00	107.28	10.0999
12.50 %	2004	10.00	107.29	10.0968
12.50 %	2004	5.00	107.295	10.0952
12.50 %	2004	5.00	107.29	10.0968
12.50 %	2004	10.00	107.29	10.0968
12.50 %	2004	5.00	107.295	10.0952
12.50 %	2004	5.00	107.285	10.0984
11.50 %	2004	5.00	104.25	10.1344
11.98 %	2004	5.00	106.00	10.1765
11.98 %	2004	5.00	106.00	10.1765
11.98 %	2004	10.00	106.00	10.1765
11.98 %	2004	5.00	106.015	10.1721
9.90 %	2005	5.00	99.04	10.1493
9.90 %	2005	5.00	99.00	10.1601
9.90 %	2005	10.00	99.03	10.1520
11.19 %	2005	10.00	103.27	10.3449
11.19 %	2005	10.00	103.275	10.3436
11.19 %	2005	10.00	103.27	10.3449
11.19 %	2005	5.00	103.27	10.3449
11.68 %	2006	10.00	104.86	10.5281
11.68 %	2006	5.00	104.86	10.5281
11.68 %	2006	10.00	104.875	10.5247
11.68 %	2006	5.00	104.865	10.5270
11.90 %	2007	5.00	105.69	10.7100
11.90 %	2007	5.00	105.64	10.7201
11.90 %	2007	5.00	105.67	10.7140
11.90 %	2007	10.00	105.68	10.7120
11.90 %	2007	5.00	105.65	10.7181
11.90 %	2007	5.00	105.70	10.7080
11.90 %	2007	5.00	105.65	10.7181
11.90 %	2007	5.00	105.66	10.7160
11.90 %	2007	5.00	105.68	10.7120
11.90 %	2007	5.00	105.70	10.7080
11.90 %	2007	5.00	105.69	10.7100
11.90 %	2007	5.00	105.68	10.7120
11.90 %	2007	5.00	105.68	10.7120
11.90 %	2007	5.00	105.71	10.7060
11.90 %	2007	5.00	105.635	10.7211
11.90 %	2007	10.00	105.665	10.7150
11.90 %	2007	5.00	105.65	10.7181
11.90 %	2007	5.00	105.66	10.7160
11.90 %	2007	5.00	105.655	10.7170
11.90 %	2007	5.00	105.65	10.7181
11.90 %	2007	5.00	105.67	10.7140

11.90 %	2007	5.00	105.65	10.7181
11.90 %	2007	5.00	105.635	10.7211
12.00 %	2008	0.60	106.20	10.8016
12.00 %	2008	10.00	106.00	10.8386
11.99 %	2009	5.00	105.63	10.9676
11.99 %	2009	5.00	105.63	10.9676
11.99 %	2009	5.00	105.64	10.9658
11.99 %	2009	5.00	105.63	10.9676
11.99 %	2009	5.00	105.66	10.9624
11.99 %	2009	5.00	105.65	10.9641
11.99 %	2009	5.00	105.63	10.9676
11.99 %	2009	5.00	105.63	10.9676
11.83 %	2014	20.00	104.05	11.2508
11.83 %	2014	10.00	104.07	11.2480
11.83 %	2014	10.00	104.10	11.2439
11.50 %	2015	10.00	101.94	11.2254
12.30 %	2016	10.00	107.65	11.2579
12.30 %	2016	10.00	107.65	11.2579
12.30 %	2016	2.00	107.25	11.3095
10.70 %	2020	0.50	96.53	11.1332
Total		1168.54		
B. State Government Securities				
Contract Date : June 24, 2000				
13.00%	MAHARASHTRA S.D. 2007	0.15	109.73	10.9814
Contract Date : June 27, 2000				
11.85%	GUJRAT SDL 2009	2.00	104.75	11.0090
Contract Date : June 28, 2000				
12.25%	MAHARASHTRA SDL 2009	0.45	106.25	11.1128
Total		2.60		
C. Treasury Bills				
(i) 182 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : June 28, 2000				
	20/07/2000	5.00	99.4605	8.9747
	12/10/2000	2.00	97.4253	9.0751
Total		7.00		
(ii) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
Contract Date : June 27, 2000				
	27/07/2000	10.00	99.1727	10.4707
	03/05/2001	10.00	92.4258	9.6535
	31/05/2001	5.00	91.7491	9.7134
	31/05/2001	5.00	91.7569	9.7034
Contract Date : June 28, 2000				
	21/09/2000	0.51	97.9605	8.9157
	18/05/2001	5.00	92.1475	9.5737
	31/05/2001	5.00	91.8971	9.5238
Total		40.51		
II. REPO Transactions *				
(Other than with RBI)				
Nomenclature	Amount	Price *	Repo Rate	Repo
	(Face Value)	Per Rs.100	(%pa)	Period
	(in Rs.Crore)	Nominal		(Days)
(1)	(2)	(3)	(4)	(5)

A. Government of India Dated Securities

12.00 %	2008	13.00	106.10	13.00	6
12.25 %	2008	20.00	106.85	12.90	6
12.32 %	2011	25.00	107.00	12.25	15
11.83 %	2014	10.00	104.20	12.90	6
11.83 %	2014	10.00	104.20	13.00	6
11.64 %	2000	15.00	100.07	10.00	1
10.85 %	2001	11.45	101.14	12.25	1
11.00 %	2002	40.00	102.25	12.30	5
11.15 %	2002	20.00	102.40	11.30	1
11.15 %	2002	20.00	102.40	11.30	1
11.15 %	2002	25.00	102.40	12.40	5
11.15 %	2002	25.00	102.40	12.40	5
11.83 %	2003	25.00	104.70	12.15	12
11.83 %	2003	40.00	104.70	12.45	5
9.90 %	2005	10.00	99.20	11.30	1
11.19 %	2005	25.00	103.35	12.25	6
11.19 %	2005	10.00	103.52	12.45	5
11.75 %	2006	25.00	105.05	12.25	6
12.00 %	2008	10.00	105.65	12.45	5
12.25 %	2008	15.00	106.85	12.15	12
11.99 %	2009	35.00	105.62	12.15	12
11.99 %	2009	20.00	105.60	11.85	3
11.99 %	2009	35.00	105.60	12.00	5
11.99 %	2009	20.00	105.60	12.10	5
Total		504.45			

B. Treasury Bills NIL

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 28 June 2000