

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 10 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 08, 2000			
10.70 % 2020	5.00	96.35	11.1570
Contract Date : June 09, 2000			
Zero Coupon Bond 2000 (II SER)	5.00	98.816	9.1307
Zero Coupon Bond 2000 (II SER)	5.00	98.816	9.1307
11.55 % 2001	5.00	101.68	9.8327
11.55 % 2001	5.00	101.685	9.8277
11.55 % 2001	5.00	101.68	9.8327
11.55 % 2001	5.00	101.705	9.8077
11.55 % 2001	5.00	101.72	9.7927
11.55 % 2001	5.00	101.63	9.8826
10.85 % 2001	5.00	101.09	9.7906
10.85 % 2001	5.00	100.96	9.9128
11.75 % 2001	5.00	102.12	9.8200
11.75 % 2001	5.00	102.00	9.9256
11.75 % 2001	5.00	102.13	9.8112
12.50 % 2004	2.00	107.47	10.0678
12.50 % 2004	5.00	107.02	10.2073
12.50 % 2004	5.00	107.225	10.1436
12.50 % 2004	5.00	107.20	10.1514
12.50 % 2004	5.00	107.20	10.1514
12.50 % 2004	5.00	107.02	10.2073
12.50 % 2004	5.00	107.04	10.2011
12.50 % 2004	5.00	107.23	10.1421
12.50 % 2004	5.00	107.25	10.1359
12.50 % 2004	5.00	107.26	10.1328
11.95 % 2004	5.00	105.63	10.2342
11.98 % 2004	5.00	106.00	10.1933
11.98 % 2004	5.00	105.90	10.2218
11.68 % 2006	5.00	104.68	10.5772
11.90 % 2007	5.00	105.34	10.7886
11.90 % 2007	5.00	105.34	10.7886
11.90 % 2007	10.00	105.285	10.7996
11.90 % 2007	5.00	105.30	10.7966
11.90 % 2007	5.00	105.30	10.7966
11.90 % 2007	10.00	105.33	10.7906
11.90 % 2007	5.00	105.30	10.7966
11.90 % 2007	25.00	105.34	10.7886
11.90 % 2007	5.00	105.30	10.7966
11.90 % 2007	5.00	105.30	10.7966

11.90 %	2007	5.00	105.35	10.7866
11.90 %	2007	5.00	105.34	10.7886
11.90 %	2007	10.00	105.28	10.8006
11.90 %	2007	5.00	105.29	10.7986
11.90 %	2007	5.00	105.30	10.7966
11.90 %	2007	5.00	105.35	10.7866
11.90 %	2007	5.00	105.27	10.8026
11.90 %	2007	10.00	105.33	10.7906
11.90 %	2007	5.00	105.30	10.7966
11.90 %	2007	10.00	105.33	10.7906
11.90 %	2007	5.00	105.285	10.7996
11.90 %	2007	40.00	105.45	10.7665
11.90 %	2007	5.00	105.285	10.7996
11.90 %	2007	10.00	105.30	10.7966
11.90 %	2007	5.00	105.29	10.7986
11.90 %	2007	5.00	105.30	10.7966
11.90 %	2007	5.00	105.30	10.7966
11.90 %	2007	5.00	105.30	10.7966
11.90 %	2007	5.00	105.29	10.7986
11.90 %	2007	5.00	105.30	10.7966
11.90 %	2007	5.00	105.30	10.7966
11.90 %	2007	5.00	105.33	10.7906
11.90 %	2007	5.00	105.30	10.7966
11.90 %	2007	5.00	105.30	10.7966
11.90 %	2007	5.00	105.28	10.8006
11.90 %	2007	10.00	105.35	10.7866
11.90 %	2007	20.00	105.28	10.8006
11.90 %	2007	5.00	105.30	10.7966
11.90 %	2007	20.00	105.65	10.7265
11.90 %	2007	5.00	105.31	10.7946
11.90 %	2007	10.00	105.30	10.7966
11.90 %	2007	10.00	105.28	10.8006
11.90 %	2007	5.00	105.30	10.7966
11.90 %	2007	5.00	105.35	10.7866
11.90 %	2007	5.00	105.30	10.7966
11.90 %	2007	5.00	105.30	10.7966
11.90 %	2007	5.00	105.30	10.7966
11.90 %	2007	20.00	105.30	10.7966
11.90 %	2007	5.00	105.30	10.7966
11.90 %	2007	5.00	105.30	10.7966
10.95 %	2011	1.00	99.82	10.9775
10.95 %	2011	58.00	100.00	10.9489
12.40 %	2013	5.00	107.75	11.2528
12.40 %	2013	20.00	107.75	11.2528
12.40 %	2013	10.00	107.75	11.2528
10.50 %	2014	1.00	97.52	10.8409
11.83 %	2014	5.00	104.05	11.2530
11.83 %	2014	5.00	104.05	11.2530
10.70 %	2020	0.50	96.50	11.1375
10.70 %	2020	0.22	96.415	11.1485
10.70 %	2020	0.33	96.415	11.1485
Contract Date : June 10, 2000				
11.40 %	2000	15.00	100.40	9.9136
11.75 %	2001	5.00	102.17	9.7720
11.75 %	2001	5.00	102.22	9.7279

11.75 %	2001	5.00	102.20	9.7455
11.15 %	2002	5.00	102.46	9.8745
11.15 %	2002	5.00	102.39	9.9097
11.15 %	2002	5.00	102.34	9.9349
11.15 %	2002	5.00	102.39	9.9097
11.15 %	2002	5.00	102.38	9.9147
12.50 %	2004	5.00	107.40	10.0880
12.50 %	2004	5.00	107.30	10.1190
12.50 %	2004	5.00	107.25	10.1345
12.50 %	2004	5.00	107.35	10.1035
12.50 %	2004	5.00	107.34	10.1066
11.95 %	2004	5.00	105.78	10.1895
11.98 %	2004	10.00	106.32	10.1014
9.90 %	2005	10.00	99.08	10.1378
11.68 %	2006	5.00	105.00	10.5042
11.90 %	2007	5.00	105.43	10.7701
11.90 %	2007	5.00	105.33	10.7901
11.90 %	2007	25.00	105.32	10.7921
11.90 %	2007	10.00	105.32	10.7921
11.90 %	2007	5.00	105.34	10.7881
11.90 %	2007	5.00	105.29	10.7982
11.90 %	2007	5.00	105.365	10.7831
11.90 %	2007	5.00	105.43	10.7701
11.90 %	2007	5.00	105.35	10.7861
11.90 %	2007	50.00	105.925	10.6711
11.90 %	2007	10.00	105.32	10.7921
11.90 %	2007	5.00	105.27	10.8022
11.99 %	2009	5.00	105.65	10.9680
11.99 %	2009	15.00	105.65	10.9680
12.29 %	2010	0.70	108.00	10.9216
Total		903.75		

B. State Government Securities

NIL

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)
(DD/MM/YYYY)

Contract Date : June 09, 2000				
19/06/2000	10.00	99.8093	7.7275	
19/06/2000	5.00	99.7786	8.9743	
Total	15.00			

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

NIL

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

Contract Date : June 10, 2000				
31/08/2000	5.9875	97.9858	9.1249	
28/09/2000	5.00	97.3022	9.1748	
Total	10.9875			

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

Contract Date : June 09, 2000				
15/06/2000	5.00	99.8905	7.9803	
21/09/2000	10.00	97.4026	9.4239	

21/09/2000	5.00	97.4079	9.4042
31/05/2001	10.00	91.4604	9.5736
Contract Date : June 10, 2000			
19/04/2001	3.00	92.2842	9.7232
Total	33.00		

II. REPO Transactions *
(Other than with RBI)

A. Government of India Dated Securities

9.90 % 2005	7.00	100.05	9.70	2
11.90 % 2007	15.00	105.43	9.95	2
12.29 % 2010	25.00	108.60	10.90	2
12.29 % 2010	25.00	108.60	10.90	2
12.29 % 2010	25.00	108.60	10.90	2
12.29 % 2010	25.00	108.60	10.90	2
12.32 % 2011	10.00	107.00	10.25	2
Total	132.00			

B. Treasury Bills

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

31/05/2001	22.00	91.4197	10.65	2
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* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 10 June 2000