

**Subsidiary General Ledger Account Transactions in Government Dated Securities
and Treasury Bills at RBI, Mumbai on 05 January 2000**

January 6, 2000

Nomenclature	Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 nominal	YTM % Indicative
I. Outright Transactions			
A. Government of India Dated Securities			
11.40 % 2000	10.00	100.90	10.0460
11.40 % 2000	25.00	100.84	10.1319
11.55 % 2001	10.00	101.73	10.2679
11.15 % 2002	5.00	101.78	10.3529
12.50 % 2004	1.52	105.11	10.9425
12.50 % 2004	5.00	106.17	10.6344
12.50 % 2004	5.00	106.00	10.6835
12.50 % 2004	5.00	106.12	10.6488
12.50 % 2004	5.00	106.06	10.6661
12.50 % 2004	5.00	106.25	10.6113
12.50 % 2004	5.00	106.26	10.6084
12.50 % 2004	5.00	106.10	10.6546
12.50 % 2004	1.00	106.21	10.6228
12.50 % 2004	5.00	106.00	10.6835
12.50 % 2004	5.00	106.25	10.6113
12.50 % 2004	5.00	106.25	10.6113
11.95 % 2004	5.00	104.56	10.6558
11.95 % 2004	5.00	104.62	10.6393
11.95 % 2004	10.00	104.45	10.6860
11.98 % 2004	4.81	103.61	10.9624
11.98 % 2004	10.00	104.76	10.6512
11.98 % 2004	5.00	104.80	10.6405
11.98 % 2004	10.00	104.83	10.6324
11.98 % 2004	5.00	104.81	10.6378
11.98 % 2004	5.00	104.83	10.6324
14.00 % 2005(INSTA	5.00	112.30	11.0200
11.68 % 2006	10.00	103.50	10.8861
11.68 % 2006	5.00	103.69	10.8445
11.68 % 2006	10.00	103.69	10.8445
9.50 % 2008	0.50	92.20	10.9705
12.00 % 2008	0.20	104.00	11.2407
11.50 % 2008	5.00	102.23	11.0797
11.50 % 2008	10.00	102.25	11.0760
11.50 % 2008	5.00	102.25	11.0760
11.99 % 2009	1.00	104.05	11.2669
11.99 % 2009	0.50	104.50	11.1898
11.99 % 2009	5.00	104.35	11.2154
11.99 % 2009	5.00	104.35	11.2154
11.99 % 2009	10.00	104.35	11.2154
11.99 % 2009	10.00	104.50	11.1898
11.99 % 2009	5.00	104.15	11.2497
11.99 % 2009	5.00	104.50	11.1898
11.99 % 2009	5.00	104.23	11.2360
11.99 % 2009	15.00	104.24	11.2343

11.99 %	2009	5.00	104.20	11.2411
11.99 %	2009	5.00	104.10	11.2583
11.99 %	2009	5.00	104.48	11.1932
11.99 %	2009	10.00	104.20	11.2411
11.99 %	2009	10.00	104.10	11.2583
11.99 %	2009	5.00	104.28	11.2274
11.99 %	2009	5.00	104.17	11.2463
11.99 %	2009	5.00	104.25	11.2326
11.99 %	2009	5.00	103.85	11.3013
11.99 %	2009	5.00	104.00	11.2755
11.99 %	2009	5.00	104.25	11.2326
11.99 %	2009	5.00	104.50	11.1898
11.99 %	2009	5.00	104.21	11.2394
11.99 %	2009	5.00	104.21	11.2394
11.99 %	2009	5.00	104.21	11.2394
11.99 %	2009	5.00	104.25	11.2326
11.99 %	2009	5.00	103.90	11.2927
11.99 %	2009	5.00	104.00	11.2755
11.99 %	2009	5.00	104.15	11.2497
11.99 %	2009	5.00	104.20	11.2411
11.99 %	2009	5.00	104.30	11.2240
11.99 %	2009	5.00	104.00	11.2755
11.99 %	2009	5.00	104.48	11.1932
11.99 %	2009	10.00	104.50	11.1898
11.99 %	2009	10.00	104.20	11.2411
11.99 %	2009	5.00	104.49	11.1915
11.99 %	2009	5.00	104.49	11.1915
11.99 %	2009	5.00	104.12	11.2549
11.99 %	2009	5.00	104.25	11.2326
11.99 %	2009	5.00	104.30	11.2240
11.99 %	2009	5.00	104.35	11.2154
11.99 %	2009	5.00	104.20	11.2411
11.99 %	2009	5.00	104.50	11.1898
11.99 %	2009	5.00	104.25	11.2326
11.99 %	2009	5.00	104.05	11.2669
11.99 %	2009	5.00	104.50	11.1898
11.99 %	2009	5.00	104.25	11.2326
11.99 %	2009	5.00	104.30	11.2240
11.99 %	2009	1.00	104.40	11.2069
11.99 %	2009	5.00	104.50	11.1898
12.29 %	2010	10.00	106.27	11.2312
12.29 %	2010	5.00	105.90	11.2910
12.29 %	2010	5.00	106.00	11.2748
12.29 %	2010	5.00	106.15	11.2505
12.29 %	2010	5.00	106.16	11.2489
12.29 %	2010	5.00	105.85	11.2991
12.29 %	2010	5.00	106.24	11.2360
12.29 %	2010	5.00	105.95	11.2829
12.29 %	2010	5.00	106.00	11.2748
12.29 %	2010	5.00	106.10	11.2586
12.29 %	2010	5.00	106.13	11.2537
12.29 %	2010	5.00	106.15	11.2505
12.29 %	2010	5.00	106.05	11.2667
12.29 %	2010	5.00	106.26	11.2328
12.29 %	2010	5.00	106.15	11.2505

12.29 %	2010	5.00	106.15	11.2505
12.29 %	2010	5.00	105.80	11.3072
12.29 %	2010	10.00	106.23	11.2376
12.29 %	2010	5.00	106.00	11.2748
12.29 %	2010	5.00	106.12	11.2554
12.29 %	2010	5.00	106.02	11.2715
12.29 %	2010	5.00	106.15	11.2505
12.29 %	2010	5.00	106.05	11.2667
12.29 %	2010	5.00	106.15	11.2505
12.29 %	2010	5.00	106.15	11.2505
12.29 %	2010	5.00	106.25	11.2344
12.29 %	2010	5.00	106.00	11.2748
12.29 %	2010	10.00	106.23	11.2376
12.29 %	2010	10.00	105.90	11.2910
11.50 %	2010	0.15	102.10	11.1515
11.50 %	2010	0.05	102.10	11.1515
12.32 %	2011	5.00	106.10	11.3358
12.32 %	2011	10.00	106.44	11.2835
12.32 %	2011	10.00	106.275	11.3088
12.32 %	2011	5.00	106.20	11.3204
12.32 %	2011	5.00	106.15	11.3281
12.32 %	2011	5.00	106.15	11.3281
12.32 %	2011	10.00	106.10	11.3358
12.32 %	2011	5.00	106.00	11.3512
12.32 %	2011	5.00	105.95	11.3589
12.32 %	2011	5.00	106.00	11.3512
12.32 %	2011	5.00	105.92	11.3635
12.32 %	2011	5.00	106.10	11.3358
12.32 %	2011	10.00	106.15	11.3281
12.32 %	2011	5.00	106.275	11.3088
12.32 %	2011	5.00	105.95	11.3589
12.32 %	2011	5.00	106.05	11.3435
12.32 %	2011	5.00	106.15	11.3281
12.32 %	2011	5.00	106.20	11.3204
12.32 %	2011	5.00	105.99	11.3527
12.32 %	2011	5.00	106.10	11.3358
12.32 %	2011	10.00	105.85	11.3744
12.32 %	2011	5.00	105.85	11.3744
12.32 %	2011	10.00	106.02	11.3481
12.32 %	2011	5.00	106.15	11.3281
12.32 %	2011	5.00	106.15	11.3281
12.32 %	2011	5.00	106.15	11.3281
12.32 %	2011	5.00	106.05	11.3435
12.32 %	2011	5.00	106.00	11.3512
12.32 %	2011	5.00	105.90	11.3666
12.32 %	2011	5.00	106.28	11.3081
12.32 %	2011	5.00	106.10	11.3358
12.32 %	2011	5.00	106.27	11.3096
12.32 %	2011	5.00	106.15	11.3281
12.32 %	2011	5.00	106.00	11.3512
12.32 %	2011	5.00	105.90	11.3666
12.32 %	2011	5.00	105.80	11.3821
12.32 %	2011	5.00	106.15	11.3281
12.32 %	2011	5.00	106.15	11.3281
12.32 %	2011	5.00	106.27	11.3096

12.32 %	2011	5.00	106.10	11.3358
12.32 %	2011	10.00	105.98	11.3543
12.00 %	2011	5.00	104.20	11.3393
12.00 %	2011	1.00	104.68	11.2670
10.25 %	2012	0.25	94.65	11.0493
10.25 %	2012	1.00	94.25	11.1119
12.40 %	2013	5.00	106.40	11.4562
12.40 %	2013	5.00	106.55	11.4352
12.40 %	2013	5.00	106.18	11.4870
12.40 %	2013	10.00	106.67	11.4185
12.40 %	2013	5.00	106.20	11.4842
12.40 %	2013	5.00	105.90	11.5264
12.40 %	2013	5.00	106.68	11.4171
12.40 %	2013	5.00	106.68	11.4171
12.40 %	2013	5.00	106.67	11.4185
12.40 %	2013	5.00	106.17	11.4884
12.40 %	2013	5.00	106.20	11.4842
12.40 %	2013	5.00	106.00	11.5123
12.40 %	2013	5.00	106.10	11.4983
12.40 %	2013	5.00	106.00	11.5123
12.40 %	2013	10.00	106.00	11.5123
12.40 %	2013	5.00	106.30	11.4702
11.83 %	2014	5.00	102.925	11.4119
11.83 %	2014	5.00	103.105	11.3871
11.83 %	2014	10.00	102.77	11.4333
11.83 %	2014	5.00	102.75	11.4361
11.83 %	2014	5.00	102.90	11.4154
11.83 %	2014	5.00	102.91	11.4140
11.83 %	2014	5.00	102.89	11.4167
11.83 %	2014	5.00	102.89	11.4167
11.83 %	2014	5.00	102.90	11.4154
11.83 %	2014	5.00	102.80	11.4292
11.83 %	2014	5.00	102.77	11.4333
12.30 %	2016	5.00	105.35	11.5660
12.30 %	2016	5.00	105.99	11.4822
12.30 %	2016	10.00	105.00	11.6121
12.30 %	2016	10.00	105.25	11.5791
12.30 %	2016	5.00	105.15	11.5923
12.30 %	2016	5.00	105.15	11.5923
12.30 %	2016	5.00	105.20	11.5857
12.30 %	2016	10.00	105.12	11.5963
12.30 %	2016	10.00	105.20	11.5857
12.30 %	2016	5.00	105.22	11.5831
12.30 %	2016	0.01	106.20	11.4549
12.30 %	2016	5.00	105.71	11.5187
12.60 %	2018	0.15	107.40	11.6203
12.60 %	2018	3.321	107.50	11.6079
12.60 %	2018	0.037	107.50	11.6079
12.60 %	2018	0.642	107.50	11.6079
12.60 %	2018	6.00	107.50	11.6079
12.60 %	2018	5.00	107.25	11.6390
12.60 %	2018	10.00	107.30	11.6328
12.60 %	2018	10.00	107.50	11.6079
12.60 %	2018	10.00	107.10	11.6577
12.60 %	2018	5.00	107.56	11.6005

12.60 %	2018	10.00	107.20	11.6452
12.60 %	2018	5.00	107.57	11.5992
12.60 %	2018	0.05	107.40	11.6203
Total		1193.19		
B. State Government Securities				
14.00% MAHARASHTRA S.D.L. 2005		2.00	111.20	11.1663
13.75 % MAHARASHTRA SDL 2007		0.5644	110.70	11.4896
12.25% MAHARASHTRA SDL 2009		0.019	104.70	11.4093
12.25% MAHARASHTRA SDL 2009		0.5786	104.70	11.4093
12.25% MAHARASHTRA SDL 2009		4.327	104.70	11.4093
12.25% MAHARASHTRA SDL 2009		4.1479	104.70	11.4093
12.25% KARNATAKA SDL 2009		5.00	104.70	11.4093
12.25% MAHARASHTRA SDL 2009		0.9275	104.70	11.4093
Total		17.5644		
C. Treasury Bills				
(i) 14 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
10/01/2000		5.00	99.8905	7.9803
10/01/2000		8.00	99.9028	7.0830
10/01/2000		19.00	99.8905	7.9803
18/01/2000		3.475	99.7028	8.3464
18/01/2000		20.00	99.7159	7.9775
18/01/2000		2.00	99.7159	7.9775
18/01/2000		11.50	99.7088	8.1774
18/01/2000		7.4475	99.7123	8.0788
18/01/2000		20.00	99.7159	7.9775
18/01/2000		15.00	99.7120	8.0873
Total		111.4225		
(ii) 91 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
29/01/2000		15.00	99.4702	8.0781
29/01/2000		13.50	99.4442	8.4767
05/02/2000		5.00	99.2916	8.3773
12/02/2000		15.00	99.1228	8.4770
11/03/2000		7.00	98.4863	8.4766
11/03/2000		8.00	98.4863	8.4766
11/03/2000		11.00	98.4687	8.5767
18/03/2000		3.00	98.2898	8.6759
27/03/2000		10.00	98.0138	8.9955
04/04/2000		7.00	97.8007	9.0950
Total				
(iii) 182 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
20/01/2000		5.00	99.6478	8.5769
20/01/2000		15.00	99.6621	8.2275
20/01/2000		6.00	99.6580	8.3277
Total		26.00		
(iv) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
14/01/2000		5.00	99.7982	8.1782
14/01/2000		5.00	99.7994	8.1295
14/01/2000		1.00	99.8056	7.8777
14/01/2000		7.00	99.8252	7.0821
14/01/2000		2.05	99.8031	7.9792
28/01/2000		10.00	99.4828	8.2278

28/01/2000	1.00	99.4922	8.0775
28/01/2000	5.00	99.4922	8.0775
28/01/2000	15.00	99.4672	8.4773
14/12/2000	14.00	91.2927	10.0923
27/12/2000	0.6625	91.0906	9.9726
Total	65.7125		

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				
11.40 % 2000	25.00	100.87	7.90	3
11.15 % 2002	25.00	101.75	7.90	1
11.75 % 2006	20.00	103.60	7.85	3
Total	70.00			
B. Treasury Bills				
(i) 364 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
27/07/2000	25.00	94.7821	7.90	1

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 05 January 2000