

**Subsidiary General Ledger Account Transactions in
Government Dated Securities and Treasury Bills at RBI,
Mumbai on 27 January 2000**

Nomenclature	Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 nominal	YTM % Indicative
I. Outright Transactions			
A. Government of India Dated Securities			
13.25 % 2000	0.40	101.25	7.9679
13.25 % 2000	0.40	101.25	7.9679
11.40 % 2000	0.115	101.01	9.7630
11.40 % 2000	10.00	100.88	9.9648
11.40 % 2000	10.00	100.89	9.9493
11.40 % 2000	25.00	100.88	9.9648
11.40 % 2000	15.00	100.87	9.9804
13.85 % 2001	1.50	103.77	10.2870
11.55 % 2001	5.00	101.84	10.1232
11.55 % 2001	1.00	101.90	10.0838
11.55 % 2001	5.00	101.87	10.1004
11.55 % 2001	5.00	101.88	10.0929
11.55 % 2001	5.00	101.885	10.0891
11.55 % 2001	5.00	101.885	10.0891
11.55 % 2001	10.00	101.855	10.1118
11.55 % 2001	10.00	101.86	10.1080
11.55 % 2001	10.00	101.85	10.1156
11.55 % 2001	5.00	101.85	10.1156
11.55 % 2001	5.00	101.85	10.1156
11.55 % 2001	5.00	101.85	10.1156
11.55 % 2001	10.00	101.85	10.1156
11.55 % 2001	5.00	101.84	10.1232
11.55 % 2001	5.00	101.84	10.1232
11.75 % 2001	10.00	102.33	10.1021
11.68 % 2002	5.00	103.20	10.2073
11.68 % 2002	5.00	103.21	10.2028
11.68 % 2002	5.00	103.18	10.2163
11.15 % 2002	20.00	102.13	10.1856
11.15 % 2002	5.00	102.08	10.2077
11.15 % 2002	5.00	102.08	10.2077
11.15 % 2002	5.00	102.10	10.1989
11.15 % 2002	5.00	102.06	10.2165
11.15 % 2002	5.00	102.07	10.2121
11.15 % 2002	5.00	102.10	10.1989
11.10 % 2003	5.00	102.11	10.2958
12.50 % 2004	5.00	106.78	10.4372
12.50 % 2004	5.00	106.78	10.4372
12.50 % 2004	5.00	106.79	10.4343
12.50 % 2004	5.00	106.75	10.4459
12.50 % 2004	5.00	106.81	10.4285
12.50 % 2004	5.00	106.795	10.4329
12.50 % 2004	10.00	106.75	10.4459
12.50 % 2004	10.00	106.79	10.4343
12.50 % 2004	5.00	106.765	10.4416
12.50 % 2004	5.00	106.79	10.4343

12.50 %	2004	5.00	106.79	10.4343
11.50 %	2004	5.00	103.58	10.4318
12.59 %	2004	10.00	107.345	10.4539
12.59 %	2004	15.00	107.34	10.4553
11.75 %	2004	10.00	104.35	10.4822
11.75 %	2004	5.00	104.37	10.4766
11.95 %	2004	5.00	105.35	10.4273
11.98 %	2004	5.00	105.57	10.4213
11.98 %	2004	5.00	105.50	10.4401
11.98 %	2004	5.00	105.55	10.4267
11.98 %	2004	5.00	105.495	10.4415
10.50 %	2005	1.00	100.10	10.4672
11.25 %	2005	5.00	102.99	10.5009
11.25 %	2005	5.00	102.99	10.5009
11.19 %	2005	5.00	102.80	10.5080
11.19 %	2005	5.00	102.77	10.5151
11.19 %	2005	10.00	102.77	10.5151
11.68 %	2006	5.00	104.75	10.6073
11.68 %	2006	10.00	104.85	10.5855
11.68 %	2006	10.00	104.75	10.6073
11.68 %	2006	5.00	104.79	10.5986
11.68 %	2006	10.00	104.77	10.6029
11.68 %	2006	5.00	104.78	10.6007
11.68 %	2006	5.00	104.79	10.5986
11.75 %	2006	5.00	105.10	10.6010
11.75 %	2006	3.00	105.05	10.6118
11.75 %	2006	5.00	105.09	10.6032
11.75 %	2006	5.00	105.12	10.5967
11.90 %	2007	5.00	106.17	10.6597
11.90 %	2007	5.00	106.12	10.6693
11.90 %	2007	10.00	106.08	10.6770
11.90 %	2007	5.00	106.16	10.6617
11.90 %	2007	10.00	106.165	10.6607
11.90 %	2007	15.00	106.16	10.6617
11.90 %	2007	15.00	106.08	10.6770
11.90 %	2007	10.00	106.08	10.6770
11.90 %	2007	5.00	106.13	10.6674
11.90 %	2007	5.00	106.13	10.6674
11.90 %	2007	5.00	106.09	10.6751
11.90 %	2007	5.00	106.10	10.6732
11.90 %	2007	5.00	106.08	10.6770
11.90 %	2007	5.00	106.10	10.6732
11.50 %	2007	5.00	104.10	10.6975
11.50 %	2007	5.00	104.15	10.6881
12.00 %	2008	5.00	106.805	10.7304
12.00 %	2008	5.00	106.80	10.7313
12.00 %	2008	5.00	106.78	10.7348
12.00 %	2008	5.00	106.77	10.7366
12.00 %	2008	5.00	106.77	10.7366
10.80 %	2008	1.00	100.60	10.6900
10.80 %	2008	5.00	100.50	10.7082
10.80 %	2008	10.00	100.50	10.7082
11.99 %	2009	25.00	106.32	10.8788
11.99 %	2009	5.00	106.40	10.8654
11.99 %	2009	5.00	106.37	10.8704
11.99 %	2009	5.00	106.42	10.8621
11.99 %	2009	5.00	106.43	10.8604

11.99 %	2009	5.00	106.42	10.8621
11.99 %	2009	10.00	106.41	10.8637
11.99 %	2009	5.00	106.36	10.8721
11.99 %	2009	5.00	106.32	10.8788
11.99 %	2009	5.00	106.36	10.8721
11.99 %	2009	5.00	106.37	10.8704
11.99 %	2009	5.00	106.31	10.8805
11.99 %	2009	5.00	106.31	10.8805
11.99 %	2009	5.00	106.32	10.8788
11.99 %	2009	5.00	106.365	10.8712
11.99 %	2009	5.00	106.365	10.8712
11.99 %	2009	10.00	106.32	10.8788
11.99 %	2009	5.00	106.42	10.8621
11.99 %	2009	10.00	106.32	10.8788
11.99 %	2009	5.00	106.38	10.8687
11.99 %	2009	10.00	106.43	10.8604
11.99 %	2009	5.00	106.39	10.8671
11.50 %	2010	0.12	103.90	10.8595
10.25 %	2012	0.952	95.25	10.9566
10.25 %	2012	1.50	95.25	10.9566
12.40 %	2013	5.00	108.38	11.1825
12.40 %	2013	5.00	108.27	11.1975
12.40 %	2013	5.00	108.295	11.1941
12.40 %	2013	5.00	108.295	11.1941
12.40 %	2013	5.00	108.38	11.1825
12.40 %	2013	5.00	108.24	11.2016
12.40 %	2013	5.00	108.30	11.1934
12.40 %	2013	5.00	108.35	11.1866
12.40 %	2013	5.00	108.29	11.1948
12.40 %	2013	5.00	108.26	11.1989
11.83 %	2014	5.00	104.37	11.2127
11.83 %	2014	5.00	104.29	11.2235
11.83 %	2014	5.00	104.26	11.2276
11.83 %	2014	5.00	104.27	11.2262
11.83 %	2014	5.00	104.27	11.2262
11.83 %	2014	5.00	104.35	11.2154
11.83 %	2014	5.00	104.40	11.2086
11.83 %	2014	5.00	104.36	11.2140
11.83 %	2014	5.00	104.35	11.2154
11.83 %	2014	5.00	104.26	11.2276
11.83 %	2014	5.00	104.26	11.2276
11.83 %	2014	5.00	104.32	11.2195
11.83 %	2014	10.00	104.26	11.2276
11.83 %	2014	5.00	104.32	11.2195
11.83 %	2014	10.00	104.29	11.2235
11.83 %	2014	5.00	104.29	11.2235
11.83 %	2014	5.00	104.25	11.2289
11.83 %	2014	5.00	104.27	11.2262
11.83 %	2014	5.00	104.26	11.2276
11.83 %	2014	5.00	104.25	11.2289
11.83 %	2014	10.00	104.25	11.2289
11.83 %	2014	5.00	104.33	11.2181
11.83 %	2014	5.00	104.35	11.2154
11.83 %	2014	5.00	104.31	11.2208
11.83 %	2014	5.00	104.355	11.2147
11.83 %	2014	5.00	104.32	11.2195
11.83 %	2014	5.00	104.32	11.2195

11.83 %	2014	5.00	104.39	11.2100
11.83 %	2014	5.00	104.295	11.2228
11.83 %	2014	5.00	104.36	11.2140
11.83 %	2014	5.00	104.38	11.2113
11.83 %	2014	5.00	104.37	11.2127
11.50 %	2015	5.00	102.21	11.1902
11.50 %	2015	5.00	102.18	11.1943
11.50 %	2015	4.00	102.25	11.1848
11.50 %	2015	5.00	102.20	11.1915
11.50 %	2015	5.00	102.21	11.1902
11.50 %	2015	5.00	102.21	11.1902
12.30 %	2016	20.00	107.60	11.2714
12.30 %	2016	5.00	107.55	11.2777
12.30 %	2016	5.00	107.54	11.2790
12.30 %	2016	10.00	107.61	11.2701
12.30 %	2016	5.00	107.56	11.2765
12.30 %	2016	5.00	107.50	11.2841
12.60 %	2018	0.10	110.00	11.3014
12.60 %	2018	5.00	109.78	11.3277
12.60 %	2018	15.00	109.78	11.3277
12.60 %	2018	10.00	109.72	11.3349
12.60 %	2018	5.00	109.75	11.3313
12.60 %	2018	10.00	109.77	11.3289
12.60 %	2018	5.00	109.755	11.3307
12.60 %	2018	0.81	109.80	11.3253
12.60 %	2018	0.50	109.90	11.3134
12.60 %	2018	0.70	109.77	11.3289
12.60 %	2018	0.65	109.87	11.3170
12.60 %	2018	5.00	109.75	11.3313
12.60 %	2018	5.00	109.75	11.3313
Total		1142.747		
B. State Government Securities				
13.05% MAHARASHTRA SDL	2007	0.20	110.00	11.0050
12.25% MAHARASHTRA SDL	2009	3.5915	106.75	11.0577
11.50% TAMIL NADU	2009	0.1173	102.60	11.0508
Total		3.9088		
C. Treasury Bills				
(i) 14 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
29/01/2000		20.00	99.9576	7.7201
05/02/2000		69.4125	99.7655	9.5065
05/02/2000		9.00	99.7847	8.7265
Total		98.4125		
(ii) 91 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
05/02/2000		7.6675	99.7655	9.5065
04/03/2000		5.00	99.1158	8.7762
11/03/2000		7.50	98.9857	8.4770
11/03/2000		18.00	98.9267	8.9755
18/03/2000		5.00	98.7177	9.2710
18/03/2000		2.00	98.8126	8.5766
18/03/2000		2.00	98.8194	8.5269
22/04/2000		30.00	97.9609	8.8103
Total		77.1675		
(iii) 182 Day Bills (Maturity-wise)				
(DD/MM/YYYY)				
17/02/2000		3.00	99.5247	8.2779

17/02/2000	3.00	99.5247	8.2779
17/02/2000	7.00	99.4906	8.8748
Total	13.00		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
25/02/2000	8.00	99.2833	8.4762
25/02/2000	2.00	99.3331	8.4269
25/02/2000	1.00	99.3370	8.3773
24/08/2000	25.00	94.6368	9.8230
02/11/2000	10.00	93.0078	9.7732
14/12/2000	29.3475	91.9305	9.9228
Total	75.3475		

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	19.00	100.86	8.00	4
11.40 % 2000	10.00	100.88	8.30	1
11.40 % 2000	40.00	100.85	8.05	4
11.40 % 2000	12.00	100.89	8.10	4
11.55 % 2001	14.50	101.85	8.30	4
11.55 % 2001	30.00	101.90	8.25	4
11.55 % 2001	40.00	101.35	8.15	1
11.75 % 2001	5.00	102.10	8.05	4
11.75 % 2001	25.00	102.30	8.05	4
11.75 % 2001	25.00	102.30	8.05	4
11.15 % 2002	100.00	102.12	8.05	4
12.50 % 2004	30.00	106.90	8.05	4
12.50 % 2004	15.00	106.80	8.55	1
10.00 % 2006	50.00	100.00	8.05	4
11.99 % 2009	20.00	105.00	8.05	4
11.99 % 2009	40.00	106.40	8.30	1
Total	475.50			

B. Treasury Bills

NIL

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 27 January 2000