

## Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 14 February 2000

| Nomenclature                            | Amount<br>(Face Value)<br>(in Rs.Crore) | Price *<br>Per Rs.100<br>nominal | YTM %<br>Indicative |
|-----------------------------------------|-----------------------------------------|----------------------------------|---------------------|
| I. Outright Transactions                |                                         |                                  |                     |
| A. Government of India Dated Securities |                                         |                                  |                     |
| Zero Coupon Bond 2000                   | 5.00                                    | 96.625                           | 8.4696              |
| Zero Coupon Bond 2000                   | 15.00                                   | 96.605                           | 8.5202              |
| Zero Coupon Bond 2000                   | 20.00                                   | 96.624                           | 8.4701              |
| Zero Coupon Bond 2000                   | 5.00                                    | 96.605                           | 8.5202              |
| 11.64 % 2000                            | 33.90                                   | 100.98                           | 9.3381              |
| 11.40 % 2000                            | 10.00                                   | 101.15                           | 9.4207              |
| 11.40 % 2000                            | 5.00                                    | 101.17                           | 9.3875              |
| 11.40 % 2000                            | 10.00                                   | 101.18                           | 9.3709              |
| 11.40 % 2000                            | 5.00                                    | 101.18                           | 9.3709              |
| 11.40 % 2000                            | 5.00                                    | 101.15                           | 9.4207              |
| 11.40 % 2000                            | 5.00                                    | 101.155                          | 9.4124              |
| 11.40 % 2000                            | 5.00                                    | 101.15                           | 9.4207              |
| 11.40 % 2000                            | 5.00                                    | 101.15                           | 9.4207              |
| 11.40 % 2000                            | 1.20                                    | 101.09                           | 9.5204              |
| 13.85 % 2000                            | 5.00                                    | 103.35                           | 9.7009              |
| 13.75 % 2001                            | 5.00                                    | 105.10                           | 9.3973              |
| 11.55 % 2001                            | 10.00                                   | 102.83                           | 9.3042              |
| 11.55 % 2001                            | 82.45                                   | 102.436                          | 9.6085              |
| 11.55 % 2001                            | 5.00                                    | 102.80                           | 9.3273              |
| 11.55 % 2001                            | 15.00                                   | 102.85                           | 9.2888              |
| 11.55 % 2001                            | 25.00                                   | 102.79                           | 9.3350              |
| 11.55 % 2001                            | 5.00                                    | 102.85                           | 9.2888              |
| 11.55 % 2001                            | 10.00                                   | 102.75                           | 9.3658              |
| 11.55 % 2001                            | 10.00                                   | 102.56                           | 9.5125              |
| 11.55 % 2001                            | 10.00                                   | 102.85                           | 9.2888              |
| 11.55 % 2001                            | 5.00                                    | 102.85                           | 9.2888              |
| 11.55 % 2001                            | 5.00                                    | 102.75                           | 9.3658              |
| 11.55 % 2001                            | 5.00                                    | 102.85                           | 9.2888              |
| 11.55 % 2001                            | 17.50                                   | 102.81                           | 9.3196              |
| 10.85 % 2001                            | 10.00                                   | 101.92                           | 9.4033              |
| 10.85 % 2001                            | 10.00                                   | 102.07                           | 9.2925              |
| 10.85 % 2001                            | 5.00                                    | 102.07                           | 9.2925              |
| 10.85 % 2001                            | 5.00                                    | 102.00                           | 9.3442              |
| 10.85 % 2001                            | 5.00                                    | 102.00                           | 9.3442              |
| 10.85 % 2001                            | 10.00                                   | 101.92                           | 9.4033              |
| 10.85 % 2001                            | 5.00                                    | 101.80                           | 9.4921              |
| 10.85 % 2001                            | 10.00                                   | 101.95                           | 9.3812              |
| 10.85 % 2001                            | 5.00                                    | 102.13                           | 9.2483              |
| 10.85 % 2001                            | 10.00                                   | 101.88                           | 9.4329              |
| 10.85 % 2001                            | 10.00                                   | 101.88                           | 9.4329              |

|         |         |       |         |        |
|---------|---------|-------|---------|--------|
| 10.85 % | 2001    | 10.00 | 101.96  | 9.3738 |
| 10.85 % | 2001    | 10.00 | 102.15  | 9.2335 |
| 10.85 % | 2001    | 10.00 | 102.11  | 9.2630 |
| 10.85 % | 2001    | 10.00 | 101.95  | 9.3812 |
| 11.75 % | 2001    | 5.00  | 103.30  | 9.3798 |
| 11.75 % | 2001    | 5.00  | 103.40  | 9.3098 |
| 11.75 % | 2001    | 10.00 | 103.25  | 9.4148 |
| 11.75 % | 2001    | 15.00 | 103.25  | 9.4148 |
| 11.75 % | 2001    | 5.00  | 103.35  | 9.3448 |
| 11.75 % | 2001    | 5.00  | 103.30  | 9.3798 |
| 11.75 % | 2001    | 10.00 | 103.00  | 9.5903 |
| 11.75 % | 2001    | 5.00  | 103.35  | 9.3448 |
| 11.75 % | 2001    | 5.00  | 103.12  | 9.5060 |
| 11.75 % | 2001    | 5.00  | 103.11  | 9.5130 |
| 11.75 % | 2001    | 5.00  | 103.45  | 9.2749 |
| 11.75 % | 2001    | 5.00  | 103.35  | 9.3448 |
| 11.15 % | 2002    | 5.00  | 103.90  | 9.3881 |
| 11.15 % | 2002    | 5.00  | 103.75  | 9.4541 |
| 11.15 % | 2002    | 5.00  | 103.80  | 9.4321 |
| 11.15 % | 2002    | 5.00  | 103.75  | 9.4541 |
| 11.15 % | 2002    | 5.00  | 103.80  | 9.4321 |
| 11.15 % | 2002    | 5.00  | 103.85  | 9.4101 |
| 11.15 % | 2002    | 5.00  | 103.65  | 9.4981 |
| 11.15 % | 2002    | 5.00  | 103.70  | 9.4761 |
| 11.15 % | 2002    | 15.00 | 103.90  | 9.3881 |
| 11.15 % | 2002    | 5.00  | 103.925 | 9.3771 |
| 11.15 % | 2002    | 5.00  | 103.52  | 9.5555 |
| 11.55 % | 2002(I) | 5.00  | 104.60  | 9.5948 |
| 12.50 % | 2004    | 10.00 | 108.93  | 9.7997 |
| 12.50 % | 2004    | 5.00  | 109.50  | 9.6376 |
| 12.50 % | 2004    | 5.00  | 108.98  | 9.7854 |
| 12.50 % | 2004    | 5.00  | 108.95  | 9.7940 |
| 12.50 % | 2004    | 5.00  | 109.25  | 9.7086 |
| 12.50 % | 2004    | 5.00  | 109.00  | 9.7797 |
| 12.50 % | 2004    | 5.00  | 109.45  | 9.6518 |
| 12.50 % | 2004    | 5.00  | 109.48  | 9.6433 |
| 12.50 % | 2004    | 5.00  | 109.50  | 9.6376 |
| 12.50 % | 2004    | 5.00  | 108.97  | 9.7883 |
| 12.50 % | 2004    | 5.00  | 108.95  | 9.7940 |
| 12.50 % | 2004    | 5.00  | 109.45  | 9.6518 |
| 12.50 % | 2004    | 5.00  | 109.60  | 9.6093 |
| 12.50 % | 2004    | 5.00  | 108.55  | 9.9084 |
| 12.50 % | 2004    | 5.00  | 109.60  | 9.6093 |
| 12.50 % | 2004    | 5.00  | 108.90  | 9.8083 |
| 12.50 % | 2004    | 5.00  | 108.85  | 9.8225 |
| 12.50 % | 2004    | 5.00  | 109.55  | 9.6234 |
| 12.50 % | 2004    | 10.00 | 109.50  | 9.6376 |
| 12.50 % | 2004    | 5.00  | 109.25  | 9.7086 |
| 12.50 % | 2004    | 10.00 | 109.00  | 9.7797 |
| 12.50 % | 2004    | 5.00  | 109.57  | 9.6178 |
| 12.50 % | 2004    | 5.00  | 109.60  | 9.6093 |
| 11.95 % | 2004    | 10.00 | 108.16  | 9.6453 |
| 11.98 % | 2004    | 5.00  | 108.50  | 9.6312 |
| 11.98 % | 2004    | 5.00  | 108.50  | 9.6312 |
| 11.98 % | 2004    | 5.00  | 108.55  | 9.6181 |

|         |      |       |        |         |
|---------|------|-------|--------|---------|
| 11.98 % | 2004 | 5.00  | 108.50 | 9.6312  |
| 11.98 % | 2004 | 5.00  | 108.54 | 9.6207  |
| 11.98 % | 2004 | 5.00  | 108.15 | 9.7230  |
| 11.98 % | 2004 | 10.00 | 108.60 | 9.6050  |
| 11.98 % | 2004 | 10.00 | 108.55 | 9.6181  |
| 11.98 % | 2004 | 5.00  | 108.10 | 9.7361  |
| 11.98 % | 2004 | 15.00 | 108.60 | 9.6050  |
| 11.98 % | 2004 | 5.00  | 108.60 | 9.6050  |
| 11.98 % | 2004 | 5.00  | 108.60 | 9.6050  |
| 11.98 % | 2004 | 5.00  | 108.55 | 9.6181  |
| 11.98 % | 2004 | 15.00 | 108.60 | 9.6050  |
| 11.98 % | 2004 | 5.00  | 108.60 | 9.6050  |
| 11.98 % | 2004 | 10.00 | 108.60 | 9.6050  |
| 11.98 % | 2004 | 5.00  | 108.65 | 9.5919  |
| 11.98 % | 2004 | 6.69  | 108.15 | 9.7230  |
| 10.50 % | 2005 | 5.00  | 103.00 | 9.7508  |
| 10.50 % | 2005 | 5.00  | 102.85 | 9.7872  |
| 11.19 % | 2005 | 10.00 | 105.60 | 9.8457  |
| 11.68 % | 2006 | 5.00  | 108.45 | 9.8122  |
| 11.68 % | 2006 | 5.00  | 108.48 | 9.8059  |
| 11.75 % | 2006 | 10.00 | 108.15 | 9.9444  |
| 11.50 % | 2007 | 10.00 | 108.00 | 9.9738  |
| 9.50 %  | 2008 | 1.50  | 96.69  | 10.1117 |
| 9.50 %  | 2008 | 0.50  | 94.75  | 10.4835 |
| 12.00 % | 2008 | 5.00  | 110.75 | 10.0412 |
| 12.00 % | 2008 | 5.00  | 110.75 | 10.0412 |
| 12.00 % | 2008 | 5.00  | 110.60 | 10.0666 |
| 12.00 % | 2008 | 5.00  | 110.59 | 10.0683 |
| 12.00 % | 2008 | 5.00  | 111.31 | 9.9466  |
| 12.00 % | 2008 | 5.00  | 110.70 | 10.0497 |
| 12.00 % | 2008 | 5.00  | 110.30 | 10.1176 |
| 12.00 % | 2008 | 5.00  | 110.60 | 10.0666 |
| 12.00 % | 2008 | 5.00  | 111.30 | 9.9483  |
| 12.00 % | 2008 | 5.00  | 111.42 | 9.9281  |
| 12.00 % | 2008 | 10.00 | 111.42 | 9.9281  |
| 11.99 % | 2009 | 5.00  | 110.57 | 10.1815 |
| 11.99 % | 2009 | 5.00  | 110.90 | 10.1291 |
| 11.99 % | 2009 | 5.00  | 110.90 | 10.1291 |
| 11.99 % | 2009 | 5.00  | 110.90 | 10.1291 |
| 11.99 % | 2009 | 5.00  | 111.25 | 10.0738 |
| 11.99 % | 2009 | 5.00  | 110.75 | 10.1529 |
| 11.99 % | 2009 | 5.00  | 110.25 | 10.2326 |
| 11.99 % | 2009 | 5.00  | 111.50 | 10.0344 |
| 11.99 % | 2009 | 5.00  | 110.60 | 10.1768 |
| 11.99 % | 2009 | 5.00  | 110.67 | 10.1656 |
| 11.99 % | 2009 | 5.00  | 110.83 | 10.1402 |
| 11.99 % | 2009 | 5.00  | 110.55 | 10.1847 |
| 11.99 % | 2009 | 5.00  | 110.85 | 10.1370 |
| 11.99 % | 2009 | 5.00  | 110.85 | 10.1370 |
| 11.99 % | 2009 | 5.00  | 111.60 | 10.0186 |
| 11.99 % | 2009 | 5.00  | 111.44 | 10.0438 |
| 11.99 % | 2009 | 5.00  | 111.55 | 10.0265 |
| 11.99 % | 2009 | 5.00  | 111.42 | 10.0469 |
| 11.99 % | 2009 | 10.00 | 110.60 | 10.1768 |
| 11.99 % | 2009 | 5.00  | 111.45 | 10.0422 |

|         |      |       |        |         |
|---------|------|-------|--------|---------|
| 11.99 % | 2009 | 5.00  | 111.40 | 10.0501 |
| 11.99 % | 2009 | 5.00  | 111.55 | 10.0265 |
| 11.99 % | 2009 | 5.00  | 111.55 | 10.0265 |
| 11.99 % | 2009 | 5.00  | 110.45 | 10.2006 |
| 11.99 % | 2009 | 5.00  | 111.41 | 10.0485 |
| 11.99 % | 2009 | 5.00  | 111.56 | 10.0249 |
| 11.99 % | 2009 | 5.00  | 110.61 | 10.1752 |
| 11.99 % | 2009 | 5.00  | 111.49 | 10.0359 |
| 11.99 % | 2009 | 5.00  | 111.57 | 10.0233 |
| 11.99 % | 2009 | 5.00  | 111.38 | 10.0533 |
| 11.99 % | 2009 | 5.00  | 111.52 | 10.0312 |
| 11.99 % | 2009 | 5.00  | 111.60 | 10.0186 |
| 11.99 % | 2009 | 5.00  | 111.39 | 10.0517 |
| 11.99 % | 2009 | 5.00  | 111.39 | 10.0517 |
| 11.99 % | 2009 | 5.00  | 110.80 | 10.1450 |
| 11.99 % | 2009 | 5.00  | 110.79 | 10.1466 |
| 11.99 % | 2009 | 5.00  | 111.56 | 10.0249 |
| 11.99 % | 2009 | 5.00  | 111.46 | 10.0406 |
| 11.99 % | 2009 | 5.00  | 111.39 | 10.0517 |
| 11.99 % | 2009 | 5.00  | 111.43 | 10.0454 |
| 11.99 % | 2009 | 25.00 | 110.60 | 10.1768 |
| 11.99 % | 2009 | 5.00  | 110.05 | 10.2646 |
| 11.99 % | 2009 | 5.00  | 111.55 | 10.0265 |
| 11.99 % | 2009 | 5.00  | 111.56 | 10.0249 |
| 11.99 % | 2009 | 10.00 | 111.40 | 10.0501 |
| 11.99 % | 2009 | 5.00  | 111.42 | 10.0469 |
| 11.99 % | 2009 | 5.00  | 111.40 | 10.0501 |
| 11.99 % | 2009 | 5.00  | 111.44 | 10.0438 |
| 11.99 % | 2009 | 5.00  | 111.50 | 10.0344 |
| 11.99 % | 2009 | 5.00  | 111.53 | 10.0296 |
| 11.99 % | 2009 | 5.00  | 111.51 | 10.0328 |
| 11.99 % | 2009 | 5.00  | 111.45 | 10.0422 |
| 11.99 % | 2009 | 5.00  | 111.60 | 10.0186 |
| 11.99 % | 2009 | 5.00  | 110.95 | 10.1212 |
| 11.99 % | 2009 | 10.00 | 111.50 | 10.0344 |
| 11.99 % | 2009 | 5.00  | 111.50 | 10.0344 |
| 11.99 % | 2009 | 5.00  | 110.67 | 10.1656 |
| 11.99 % | 2009 | 10.00 | 111.52 | 10.0312 |
| 11.99 % | 2009 | 5.00  | 111.49 | 10.0359 |
| 11.99 % | 2009 | 5.00  | 111.40 | 10.0501 |
| 11.99 % | 2009 | 5.00  | 110.90 | 10.1291 |
| 11.99 % | 2009 | 5.00  | 111.55 | 10.0265 |
| 11.99 % | 2009 | 5.00  | 111.63 | 10.0139 |
| 11.99 % | 2009 | 5.00  | 111.42 | 10.0469 |
| 11.99 % | 2009 | 5.00  | 111.37 | 10.0548 |
| 11.99 % | 2009 | 5.00  | 111.40 | 10.0501 |
| 11.99 % | 2009 | 10.00 | 111.37 | 10.0548 |
| 11.99 % | 2009 | 5.00  | 111.42 | 10.0469 |
| 11.99 % | 2009 | 25.00 | 109.18 | 10.4047 |
| 11.50 % | 2009 | 5.00  | 107.35 | 10.2456 |
| 12.29 % | 2010 | 5.00  | 113.10 | 10.1658 |
| 12.29 % | 2010 | 5.00  | 113.00 | 10.1807 |
| 12.29 % | 2010 | 5.00  | 113.00 | 10.1807 |
| 12.29 % | 2010 | 5.00  | 112.95 | 10.1881 |
| 12.29 % | 2010 | 5.00  | 113.75 | 10.0695 |

|         |      |       |         |         |
|---------|------|-------|---------|---------|
| 12.29 % | 2010 | 5.00  | 112.84  | 10.2045 |
| 12.29 % | 2010 | 5.00  | 113.05  | 10.1732 |
| 12.29 % | 2010 | 5.00  | 112.86  | 10.2015 |
| 12.29 % | 2010 | 5.00  | 112.70  | 10.2254 |
| 12.29 % | 2010 | 5.00  | 112.80  | 10.2105 |
| 12.29 % | 2010 | 5.00  | 112.80  | 10.2105 |
| 12.29 % | 2010 | 10.00 | 112.75  | 10.2179 |
| 12.29 % | 2010 | 5.00  | 112.80  | 10.2105 |
| 12.29 % | 2010 | 5.00  | 112.65  | 10.2329 |
| 12.29 % | 2010 | 5.00  | 112.70  | 10.2254 |
| 12.29 % | 2010 | 5.00  | 113.70  | 10.0769 |
| 12.29 % | 2010 | 5.00  | 112.75  | 10.2179 |
| 11.50 % | 2010 | 5.00  | 108.30  | 10.1774 |
| 11.50 % | 2010 | 1.00  | 107.35  | 10.3209 |
| 11.50 % | 2010 | 10.00 | 108.15  | 10.2000 |
| 11.50 % | 2010 | 5.00  | 108.10  | 10.2075 |
| 12.32 % | 2011 | 5.00  | 113.85  | 10.1910 |
| 12.32 % | 2011 | 5.00  | 113.90  | 10.1840 |
| 12.32 % | 2011 | 5.00  | 113.71  | 10.2106 |
| 12.32 % | 2011 | 5.00  | 113.71  | 10.2106 |
| 12.32 % | 2011 | 5.00  | 112.80  | 10.3391 |
| 12.32 % | 2011 | 5.00  | 112.74  | 10.3476 |
| 12.32 % | 2011 | 5.00  | 112.35  | 10.4031 |
| 12.32 % | 2011 | 5.00  | 112.60  | 10.3675 |
| 12.32 % | 2011 | 5.00  | 112.70  | 10.3533 |
| 12.32 % | 2011 | 5.00  | 112.95  | 10.3178 |
| 12.32 % | 2011 | 20.00 | 112.94  | 10.3192 |
| 12.32 % | 2011 | 5.00  | 112.95  | 10.3178 |
| 12.32 % | 2011 | 5.00  | 113.70  | 10.2121 |
| 12.32 % | 2011 | 10.00 | 113.90  | 10.1840 |
| 12.32 % | 2011 | 5.00  | 113.75  | 10.2050 |
| 12.32 % | 2011 | 5.00  | 113.90  | 10.1840 |
| 12.32 % | 2011 | 5.00  | 113.00  | 10.3107 |
| 12.32 % | 2011 | 10.00 | 112.955 | 10.3171 |
| 12.32 % | 2011 | 5.00  | 113.70  | 10.2121 |
| 12.32 % | 2011 | 5.00  | 113.05  | 10.3036 |
| 12.32 % | 2011 | 10.00 | 113.70  | 10.2121 |
| 12.32 % | 2011 | 10.00 | 112.95  | 10.3178 |
| 12.32 % | 2011 | 5.00  | 113.72  | 10.2092 |
| 12.32 % | 2011 | 10.00 | 113.72  | 10.2092 |
| 12.32 % | 2011 | 5.00  | 112.90  | 10.3249 |
| 12.32 % | 2011 | 5.00  | 112.90  | 10.3249 |
| 12.32 % | 2011 | 5.00  | 113.80  | 10.1980 |
| 12.32 % | 2011 | 5.00  | 113.90  | 10.1840 |
| 12.32 % | 2011 | 5.00  | 113.10  | 10.2966 |
| 12.32 % | 2011 | 5.00  | 113.80  | 10.1980 |
| 12.32 % | 2011 | 20.00 | 113.78  | 10.2008 |
| 12.32 % | 2011 | 5.00  | 113.73  | 10.2078 |
| 12.32 % | 2011 | 5.00  | 113.90  | 10.1840 |
| 12.32 % | 2011 | 10.00 | 113.02  | 10.3079 |
| 12.32 % | 2011 | 5.00  | 113.00  | 10.3107 |
| 12.32 % | 2011 | 10.00 | 113.73  | 10.2078 |
| 12.32 % | 2011 | 5.00  | 112.90  | 10.3249 |
| 12.00 % | 2011 | 5.00  | 110.80  | 10.3783 |
| 10.25 % | 2012 | 5.00  | 100.15  | 10.2238 |

|         |      |       |        |         |
|---------|------|-------|--------|---------|
| 12.40 % | 2013 | 5.00  | 114.05 | 10.4368 |
| 12.40 % | 2013 | 10.00 | 114.19 | 10.4191 |
| 12.40 % | 2013 | 5.00  | 114.10 | 10.4305 |
| 12.40 % | 2013 | 5.00  | 114.15 | 10.4241 |
| 12.40 % | 2013 | 5.00  | 113.50 | 10.5067 |
| 12.40 % | 2013 | 5.00  | 112.75 | 10.6028 |
| 12.40 % | 2013 | 5.00  | 114.07 | 10.4343 |
| 12.40 % | 2013 | 5.00  | 113.48 | 10.5092 |
| 12.40 % | 2013 | 5.00  | 114.08 | 10.4330 |
| 12.40 % | 2013 | 5.00  | 114.10 | 10.4305 |
| 12.40 % | 2013 | 5.00  | 114.20 | 10.4178 |
| 12.40 % | 2013 | 5.00  | 114.14 | 10.4254 |
| 12.40 % | 2013 | 5.00  | 113.31 | 10.5310 |
| 12.40 % | 2013 | 5.00  | 114.15 | 10.4241 |
| 12.40 % | 2013 | 5.00  | 114.15 | 10.4241 |
| 12.40 % | 2013 | 5.00  | 114.10 | 10.4305 |
| 12.40 % | 2013 | 5.00  | 114.00 | 10.4431 |
| 12.40 % | 2013 | 5.00  | 114.13 | 10.4267 |
| 12.40 % | 2013 | 5.00  | 113.25 | 10.5386 |
| 12.40 % | 2013 | 10.00 | 113.30 | 10.5322 |
| 12.40 % | 2013 | 10.00 | 114.14 | 10.4254 |
| 12.40 % | 2013 | 10.00 | 114.10 | 10.4305 |
| 12.40 % | 2013 | 5.00  | 114.05 | 10.4368 |
| 12.40 % | 2013 | 10.00 | 114.10 | 10.4305 |
| 12.40 % | 2013 | 5.00  | 113.60 | 10.4939 |
| 12.40 % | 2013 | 5.00  | 114.12 | 10.4279 |
| 12.40 % | 2013 | 5.00  | 113.00 | 10.5707 |
| 12.40 % | 2013 | 5.00  | 112.90 | 10.5835 |
| 12.40 % | 2013 | 5.00  | 113.05 | 10.5643 |
| 12.40 % | 2013 | 10.00 | 114.23 | 10.4140 |
| 12.40 % | 2013 | 5.00  | 114.14 | 10.4254 |
| 12.40 % | 2013 | 5.00  | 114.09 | 10.4317 |
| 12.40 % | 2013 | 20.00 | 113.50 | 10.5067 |
| 12.40 % | 2013 | 5.00  | 113.25 | 10.5386 |
| 12.40 % | 2013 | 5.00  | 113.15 | 10.5514 |
| 12.40 % | 2013 | 5.00  | 113.30 | 10.5322 |
| 12.40 % | 2013 | 5.00  | 114.00 | 10.4431 |
| 12.40 % | 2013 | 5.00  | 113.15 | 10.5514 |
| 12.40 % | 2013 | 10.00 | 114.15 | 10.4241 |
| 12.40 % | 2013 | 5.00  | 114.09 | 10.4317 |
| 12.40 % | 2013 | 25.00 | 113.00 | 10.5707 |
| 12.40 % | 2013 | 10.00 | 114.12 | 10.4279 |
| 12.40 % | 2013 | 5.00  | 113.00 | 10.5707 |
| 12.40 % | 2013 | 5.00  | 112.90 | 10.5835 |
| 12.40 % | 2013 | 5.00  | 114.10 | 10.4305 |
| 11.83 % | 2014 | 10.00 | 109.25 | 10.5728 |
| 11.83 % | 2014 | 5.00  | 108.55 | 10.6618 |
| 11.83 % | 2014 | 5.00  | 109.24 | 10.5740 |
| 11.83 % | 2014 | 5.00  | 109.40 | 10.5538 |
| 11.83 % | 2014 | 5.00  | 110.06 | 10.4709 |
| 11.83 % | 2014 | 5.00  | 110.09 | 10.4671 |
| 11.83 % | 2014 | 5.00  | 110.00 | 10.4784 |
| 11.83 % | 2014 | 5.00  | 110.09 | 10.4671 |
| 11.83 % | 2014 | 10.00 | 110.06 | 10.4709 |
| 11.83 % | 2014 | 5.00  | 110.00 | 10.4784 |

|         |      |       |        |         |
|---------|------|-------|--------|---------|
| 11.83 % | 2014 | 5.00  | 110.06 | 10.4709 |
| 11.83 % | 2014 | 5.00  | 110.08 | 10.4684 |
| 11.83 % | 2014 | 5.00  | 110.09 | 10.4671 |
| 11.83 % | 2014 | 5.00  | 110.09 | 10.4671 |
| 11.83 % | 2014 | 5.00  | 110.00 | 10.4784 |
| 11.83 % | 2014 | 5.00  | 109.33 | 10.5627 |
| 11.83 % | 2014 | 6.71  | 108.15 | 10.7130 |
| 11.83 % | 2014 | 5.00  | 109.24 | 10.5740 |
| 11.83 % | 2014 | 5.00  | 110.10 | 10.4659 |
| 11.83 % | 2014 | 5.00  | 110.06 | 10.4709 |
| 11.83 % | 2014 | 5.00  | 109.48 | 10.5437 |
| 11.83 % | 2014 | 30.00 | 109.25 | 10.5728 |
| 11.83 % | 2014 | 5.00  | 108.90 | 10.6172 |
| 11.83 % | 2014 | 5.00  | 108.30 | 10.6937 |
| 11.83 % | 2014 | 5.00  | 108.55 | 10.6618 |
| 11.83 % | 2014 | 5.00  | 109.23 | 10.5753 |
| 11.83 % | 2014 | 5.00  | 108.75 | 10.6362 |
| 11.83 % | 2014 | 5.00  | 110.05 | 10.4721 |
| 11.83 % | 2014 | 10.00 | 109.48 | 10.5437 |
| 11.83 % | 2014 | 10.00 | 110.02 | 10.4759 |
| 11.83 % | 2014 | 10.00 | 109.99 | 10.4796 |
| 11.83 % | 2014 | 5.00  | 109.50 | 10.5412 |
| 11.83 % | 2014 | 10.00 | 109.97 | 10.4821 |
| 11.83 % | 2014 | 10.00 | 110.00 | 10.4784 |
| 11.83 % | 2014 | 5.00  | 109.21 | 10.5778 |
| 11.83 % | 2014 | 5.00  | 110.00 | 10.4784 |
| 11.83 % | 2014 | 20.00 | 110.05 | 10.4721 |
| 11.83 % | 2014 | 5.00  | 108.65 | 10.6490 |
| 11.83 % | 2014 | 5.00  | 110.05 | 10.4721 |
| 11.83 % | 2014 | 5.00  | 109.48 | 10.5437 |
| 11.83 % | 2014 | 25.00 | 109.25 | 10.5728 |
| 11.83 % | 2014 | 10.00 | 109.25 | 10.5728 |
| 11.83 % | 2014 | 5.00  | 109.20 | 10.5791 |
| 11.83 % | 2014 | 5.00  | 110.04 | 10.4734 |
| 11.83 % | 2014 | 5.00  | 109.59 | 10.5299 |
| 11.83 % | 2014 | 5.00  | 110.05 | 10.4721 |
| 11.83 % | 2014 | 5.00  | 109.10 | 10.5918 |
| 11.83 % | 2014 | 5.00  | 110.09 | 10.4671 |
| 11.83 % | 2014 | 5.00  | 110.06 | 10.4709 |
| 11.83 % | 2014 | 5.00  | 110.06 | 10.4709 |
| 11.83 % | 2014 | 5.00  | 109.94 | 10.4859 |
| 11.83 % | 2014 | 5.00  | 109.20 | 10.5791 |
| 11.83 % | 2014 | 10.00 | 109.00 | 10.6045 |
| 11.83 % | 2014 | 10.00 | 109.00 | 10.6045 |
| 11.83 % | 2014 | 15.00 | 108.65 | 10.6490 |
| 11.83 % | 2014 | 5.00  | 110.05 | 10.4721 |
| 11.83 % | 2014 | 5.00  | 108.60 | 10.6554 |
| 11.83 % | 2014 | 5.00  | 109.25 | 10.5728 |
| 11.83 % | 2014 | 5.00  | 108.70 | 10.6426 |
| 11.83 % | 2014 | 5.00  | 108.70 | 10.6426 |
| 11.83 % | 2014 | 5.00  | 109.95 | 10.4846 |
| 11.83 % | 2014 | 5.00  | 109.90 | 10.4909 |
| 11.83 % | 2014 | 5.00  | 109.85 | 10.4972 |
| 11.83 % | 2014 | 10.00 | 109.28 | 10.5690 |
| 11.83 % | 2014 | 5.00  | 109.90 | 10.4909 |

|         |      |       |         |         |
|---------|------|-------|---------|---------|
| 11.83 % | 2014 | 10.00 | 109.90  | 10.4909 |
| 11.83 % | 2014 | 10.00 | 109.90  | 10.4909 |
| 11.83 % | 2014 | 25.00 | 109.48  | 10.5437 |
| 11.83 % | 2014 | 5.00  | 109.95  | 10.4846 |
| 11.83 % | 2014 | 5.00  | 109.95  | 10.4846 |
| 11.83 % | 2014 | 10.00 | 107.60  | 10.7839 |
| 11.83 % | 2014 | 25.00 | 110.00  | 10.4784 |
| 11.83 % | 2014 | 5.00  | 109.30  | 10.5664 |
| 11.83 % | 2014 | 5.00  | 110.00  | 10.4784 |
| 11.83 % | 2014 | 5.00  | 108.10  | 10.7194 |
| 11.83 % | 2014 | 20.00 | 109.35  | 10.5601 |
| 11.83 % | 2014 | 25.00 | 109.97  | 10.4821 |
| 11.83 % | 2014 | 5.00  | 108.80  | 10.6299 |
| 11.83 % | 2014 | 5.00  | 109.90  | 10.4909 |
| 11.83 % | 2014 | 10.00 | 109.90  | 10.4909 |
| 11.83 % | 2014 | 5.00  | 110.02  | 10.4759 |
| 11.83 % | 2014 | 5.00  | 109.96  | 10.4834 |
| 11.83 % | 2014 | 5.00  | 109.98  | 10.4809 |
| 11.83 % | 2014 | 5.00  | 110.07  | 10.4696 |
| 11.83 % | 2014 | 5.00  | 109.98  | 10.4809 |
| 11.83 % | 2014 | 5.00  | 110.05  | 10.4721 |
| 11.83 % | 2014 | 5.00  | 109.80  | 10.5035 |
| 11.83 % | 2014 | 5.00  | 110.05  | 10.4721 |
| 11.83 % | 2014 | 5.00  | 108.74  | 10.6375 |
| 11.83 % | 2014 | 5.00  | 110.06  | 10.4709 |
| 11.83 % | 2014 | 5.00  | 109.90  | 10.4909 |
| 11.83 % | 2014 | 5.00  | 110.07  | 10.4696 |
| 11.83 % | 2014 | 5.00  | 108.80  | 10.6299 |
| 11.83 % | 2014 | 5.00  | 110.06  | 10.4709 |
| 11.83 % | 2014 | 5.00  | 110.03  | 10.4746 |
| 11.83 % | 2014 | 5.00  | 109.25  | 10.5728 |
| 11.83 % | 2014 | 5.00  | 108.80  | 10.6299 |
| 11.83 % | 2014 | 5.00  | 109.94  | 10.4859 |
| 11.83 % | 2014 | 10.00 | 109.50  | 10.5412 |
| 11.83 % | 2014 | 5.00  | 109.98  | 10.4809 |
| 11.83 % | 2014 | 5.00  | 109.30  | 10.5664 |
| 11.83 % | 2014 | 5.00  | 109.99  | 10.4796 |
| 11.83 % | 2014 | 5.00  | 109.49  | 10.5425 |
| 11.83 % | 2014 | 5.00  | 109.98  | 10.4809 |
| 11.83 % | 2014 | 5.00  | 109.20  | 10.5791 |
| 11.83 % | 2014 | 5.00  | 109.95  | 10.4846 |
| 11.83 % | 2014 | 5.00  | 109.30  | 10.5664 |
| 11.83 % | 2014 | 5.00  | 109.45  | 10.5475 |
| 11.83 % | 2014 | 5.00  | 109.08  | 10.5943 |
| 11.83 % | 2014 | 5.00  | 110.10  | 10.4659 |
| 11.83 % | 2014 | 10.00 | 110.02  | 10.4759 |
| 11.83 % | 2014 | 10.00 | 110.06  | 10.4709 |
| 11.83 % | 2014 | 10.00 | 109.345 | 10.5608 |
| 11.83 % | 2014 | 5.00  | 109.34  | 10.5614 |
| 11.83 % | 2014 | 5.00  | 109.23  | 10.5753 |
| 11.83 % | 2014 | 5.00  | 109.95  | 10.4846 |
| 11.83 % | 2014 | 5.00  | 110.01  | 10.4771 |
| 11.83 % | 2014 | 5.00  | 110.08  | 10.4684 |
| 11.83 % | 2014 | 5.00  | 110.08  | 10.4684 |
| 11.83 % | 2014 | 5.00  | 110.08  | 10.4684 |



|         |      |       |        |         |
|---------|------|-------|--------|---------|
| 11.83 % | 2014 | 5.00  | 110.06 | 10.4709 |
| 11.83 % | 2014 | 5.00  | 110.00 | 10.4784 |
| 11.83 % | 2014 | 5.00  | 109.35 | 10.5601 |
| 11.83 % | 2014 | 5.00  | 110.06 | 10.4709 |
| 11.83 % | 2014 | 5.00  | 108.65 | 10.6490 |
| 11.83 % | 2014 | 10.00 | 110.00 | 10.4784 |
| 11.83 % | 2014 | 5.00  | 109.94 | 10.4859 |
| 11.83 % | 2014 | 5.00  | 110.00 | 10.4784 |
| 11.83 % | 2014 | 5.00  | 110.00 | 10.4784 |
| 11.83 % | 2014 | 5.00  | 110.00 | 10.4784 |
| 11.83 % | 2014 | 5.00  | 110.00 | 10.4784 |
| 11.83 % | 2014 | 5.00  | 109.02 | 10.6019 |
| 11.83 % | 2014 | 5.00  | 110.06 | 10.4709 |
| 11.83 % | 2014 | 5.00  | 110.06 | 10.4709 |
| 11.83 % | 2014 | 5.00  | 110.06 | 10.4709 |
| 11.83 % | 2014 | 5.00  | 109.19 | 10.5804 |
| 11.83 % | 2014 | 5.00  | 108.75 | 10.6362 |
| 11.83 % | 2014 | 10.00 | 107.63 | 10.7800 |
| 11.83 % | 2014 | 20.00 | 110.10 | 10.4659 |
| 11.50 % | 2015 | 10.00 | 107.65 | 10.4801 |
| 11.50 % | 2015 | 10.00 | 107.70 | 10.4738 |
| 11.50 % | 2015 | 2.00  | 105.65 | 10.7344 |
| 11.50 % | 2015 | 1.00  | 105.20 | 10.7926 |
| 12.30 % | 2016 | 5.00  | 113.30 | 10.5713 |
| 12.30 % | 2016 | 5.00  | 113.00 | 10.6067 |
| 12.30 % | 2016 | 3.00  | 111.70 | 10.7616 |
| 12.30 % | 2016 | 5.00  | 111.80 | 10.7496 |
| 12.30 % | 2016 | 5.00  | 112.28 | 10.6921 |
| 12.30 % | 2016 | 5.00  | 111.44 | 10.7929 |
| 12.60 % | 2018 | 5.00  | 115.50 | 10.6676 |
| 12.60 % | 2018 | 5.00  | 116.10 | 10.6016 |
| 12.60 % | 2018 | 5.00  | 115.90 | 10.6235 |
| 12.60 % | 2018 | 5.00  | 113.35 | 10.9090 |
| 12.60 % | 2018 | 5.00  | 116.00 | 10.6125 |
| 12.60 % | 2018 | 10.00 | 115.70 | 10.6455 |

Total 3132.45

#### B. State Government Securities

|                              |         |        |         |
|------------------------------|---------|--------|---------|
| 13.75 % MAHARASHTRA SDL 2007 | 0.0822  | 115.95 | 10.4546 |
| 11.85% MP SDL 2009           | 5.00    | 109.65 | 10.2412 |
| 11.08% KARNATAKA G.S. 2010   | 1.00    | 105.20 | 10.2312 |
| 11.08% KARNATAKA G.S. 2010   | 19.00   | 105.20 | 10.2312 |
| Total                        | 25.0822 |        |         |

#### C. Treasury Bills

##### (i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

|            |       |         |        |
|------------|-------|---------|--------|
| 19/02/2000 | 2.00  | 99.8700 | 9.4763 |
| 19/02/2000 | 10.00 | 99.8700 | 9.4763 |

Total 12.00

##### (ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

|            |      |         |        |
|------------|------|---------|--------|
| 19/02/2000 | 4.50 | 99.8810 | 8.6735 |
| 11/03/2000 | 5.00 | 99.4087 | 8.3274 |

|                                     |        |         |        |
|-------------------------------------|--------|---------|--------|
| 13/05/2000                          | 5.00   | 97.9695 | 8.4766 |
| 13/05/2000                          | 1.00   | 98.0280 | 8.2275 |
| 13/05/2000                          | 11.00  | 97.9227 | 8.6762 |
| Total                               | 26.50  |         |        |
| (iii) 182 Day Bills (Maturity-wise) |        |         |        |
| (DD/MM/YYYY)                        |        |         |        |
| 27/04/2000                          | 5.00   | 98.1836 | 9.2247 |
| 27/04/2000                          | 8.00   | 98.2898 | 8.6759 |
| 25/05/2000                          | 2.00   | 97.6492 | 8.6761 |
| Total                               | 15.00  |         |        |
| (iv) 364 Day Bills (Maturity-wise)  |        |         |        |
| (DD/MM/YYYY)                        |        |         |        |
| 25/02/2000                          | 40.00  | 99.7565 | 8.0773 |
| 24/03/2000                          | 5.00   | 99.1000 | 8.4763 |
| 24/03/2000                          | 1.50   | 99.1157 | 8.3271 |
| 19/05/2000                          | 5.00   | 97.6367 | 9.2744 |
| 19/10/2000                          | 5.00   | 93.9366 | 9.4739 |
| 30/11/2000                          | 30.00  | 93.3611 | 8.9255 |
| 08/02/2001                          | 50.00  | 91.7224 | 9.1249 |
| 08/02/2001                          | 7.50   | 91.6395 | 9.2246 |
| Total                               | 144.00 |         |        |

II. REPO Transactions \*  
(Other than with RBI)

| Nomenclature                            | Amount<br>(Face Value)<br>(in Rs.Crore) | Price *<br>Per Rs.100<br>Nominal | Repo Rate<br>(%pa) | Repo<br>Period<br>(Days) |
|-----------------------------------------|-----------------------------------------|----------------------------------|--------------------|--------------------------|
| (1)                                     | (2)                                     | (3)                              | (4)                | (5)                      |
| A. Government of India Dated Securities |                                         |                                  |                    |                          |
| 11.40 % 2000                            | 25.00                                   | 101.10                           | 9.70               | 1                        |
| 10.85 % 2001                            | 5.00                                    | 102.13                           | 10.25              | 1                        |
| 12.50 % 2004                            | 50.00                                   | 107.50                           | 10.15              | 2                        |
| 11.50 % 2004                            | 17.00                                   | 106.25                           | 10.15              | 2                        |
| 11.19 % 2005                            | 25.00                                   | 105.75                           | 10.15              | 2                        |
| 11.19 % 2005                            | 45.00                                   | 105.75                           | 10.15              | 2                        |
| 11.50 % 2006                            | 25.00                                   | 106.00                           | 8.50               | 12                       |
| Total                                   | 192.00                                  |                                  |                    |                          |
| B. Treasury Bills                       |                                         |                                  |                    |                          |
| (i) 364 Day Bills (Maturity-wise)       |                                         |                                  |                    |                          |
| (DD/MM/YYYY)                            |                                         |                                  |                    |                          |
| 10/08/2000                              | 24.00                                   | 95.7508                          | 10.50              | 12                       |
| 21/09/2000                              | 34.00                                   | 94.7732                          | 10.50              | 12                       |
| Total                                   | 58.00                                   |                                  |                    |                          |

\* Relate to the first leg of Repos

# YTM(indicative) will depend upon assumed rate of inflation

Date : 14 February 2000