

## Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 21 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 |                                         |                                  |                     |
| 13.85 % 2001                           | 0.35                                    | 104.60                           | 9.3084              |
| 12.08 % 2001                           | 4.00                                    | 100.35                           | 11.7055             |
| 11.55 % 2001                           | 5.75                                    | 102.42                           | 9.5935              |
| 11.55 % 2001                           | 25.00                                   | 104.42                           | 8.0458              |
| 11.55 % 2001                           | 15.00                                   | 102.42                           | 9.5935              |
| 11.55 % 2001                           | 30.00                                   | 102.415                          | 9.5975              |
| 11.55 % 2001                           | 10.00                                   | 102.42                           | 9.5935              |
| 10.85 % 2001                           | 5.00                                    | 101.62                           | 9.6074              |
| 10.85 % 2001                           | 5.00                                    | 101.65                           | 9.5849              |
| 11.75 % 2001                           | 5.00                                    | 102.92                           | 9.6255              |
| 11.75 % 2001                           | 5.00                                    | 102.92                           | 9.6255              |
| 11.75 % 2001                           | 10.00                                   | 102.92                           | 9.6255              |
| 11.75 % 2001                           | 5.00                                    | 102.93                           | 9.6183              |
| 11.75 % 2001                           | 10.00                                   | 102.93                           | 9.6183              |
| 11.75 % 2001                           | 30.00                                   | 102.92                           | 9.6255              |
| 11.15 % 2002                           | 20.00                                   | 103.07                           | 9.7473              |
| 11.15 % 2002                           | 10.00                                   | 103.075                          | 9.7451              |
| 11.15 % 2002                           | 5.00                                    | 103.10                           | 9.7339              |
| 11.15 % 2002                           | 5.00                                    | 103.10                           | 9.7339              |
| 11.15 % 2002                           | 5.00                                    | 103.10                           | 9.7339              |
| 11.15 % 2002                           | 10.00                                   | 103.08                           | 9.7429              |
| 11.55 % 2002(I)                        | 1.00                                    | 104.25                           | 9.7274              |
| 11.10 % 2003                           | 5.00                                    | 103.20                           | 9.8762              |
| 11.10 % 2003                           | 0.05                                    | 103.20                           | 9.8762              |
| 12.50 % 2004                           | 0.17                                    | 108.25                           | 9.9864              |
| 12.50 % 2004                           | 5.00                                    | 108.33                           | 9.9633              |
| 12.50 % 2004                           | 5.00                                    | 108.25                           | 9.9864              |
| 12.50 % 2004                           | 5.00                                    | 108.35                           | 9.9575              |
| 12.50 % 2004                           | 5.00                                    | 108.32                           | 9.9662              |
| 12.50 % 2004                           | 5.00                                    | 108.32                           | 9.9662              |
| 11.50 % 2004                           | 5.00                                    | 105.17                           | 9.9585              |
| 11.50 % 2004                           | 5.00                                    | 105.17                           | 9.9585              |
| 11.50 % 2004                           | 5.00                                    | 105.14                           | 9.9671              |
| 11.50 % 2004                           | 5.00                                    | 105.19                           | 9.9528              |
| 11.50 % 2004                           | 5.00                                    | 105.19                           | 9.9528              |
| 11.98 % 2004                           | 5.00                                    | 107.21                           | 9.9661              |
| 11.98 % 2004                           | 5.00                                    | 107.30                           | 9.9421              |
| 11.98 % 2004                           | 5.00                                    | 107.20                           | 9.9687              |
| 11.98 % 2004                           | 5.00                                    | 107.20                           | 9.9687              |
| 11.98 % 2004                           | 5.00                                    | 107.15                           | 9.9821              |

|         |      |        |         |         |
|---------|------|--------|---------|---------|
| 11.98 % | 2004 | 5.00   | 107.185 | 9.9727  |
| 10.50 % | 2005 | 5.00   | 101.67  | 10.0746 |
| 11.19 % | 2005 | 5.00   | 104.69  | 10.0537 |
| 11.19 % | 2005 | 5.00   | 104.62  | 10.0702 |
| 11.19 % | 2005 | 5.00   | 104.65  | 10.0631 |
| 11.68 % | 2006 | 5.00   | 106.80  | 10.1574 |
| 11.68 % | 2006 | 10.00  | 106.74  | 10.1702 |
| 11.68 % | 2006 | 5.00   | 106.80  | 10.1574 |
| 11.68 % | 2006 | 5.00   | 106.79  | 10.1595 |
| 11.68 % | 2006 | 5.00   | 106.78  | 10.1616 |
| 11.68 % | 2006 | 10.00  | 106.80  | 10.1574 |
| 11.75 % | 2006 | 10.00  | 107.15  | 10.1522 |
| 11.75 % | 2006 | 5.00   | 107.17  | 10.1480 |
| 11.75 % | 2006 | 5.00   | 107.125 | 10.1575 |
| 11.75 % | 2006 | 5.00   | 107.05  | 10.1735 |
| 11.75 % | 2006 | 10.00  | 107.14  | 10.1543 |
| 11.75 % | 2006 | 5.00   | 107.15  | 10.1522 |
| 11.90 % | 2007 | 5.00   | 108.28  | 10.2494 |
| 11.90 % | 2007 | 5.00   | 108.30  | 10.2457 |
| 11.90 % | 2007 | 5.00   | 108.30  | 10.2457 |
| 11.90 % | 2007 | 5.00   | 108.30  | 10.2457 |
| 11.90 % | 2007 | 5.00   | 108.25  | 10.2551 |
| 11.90 % | 2007 | 5.00   | 108.34  | 10.2382 |
| 11.90 % | 2007 | 5.00   | 108.28  | 10.2494 |
| 11.90 % | 2007 | 10.00  | 108.28  | 10.2494 |
| 11.90 % | 2007 | 5.00   | 108.35  | 10.2363 |
| 11.90 % | 2007 | 5.00   | 108.25  | 10.2551 |
| 11.90 % | 2007 | 5.00   | 108.30  | 10.2457 |
| 11.90 % | 2007 | 5.00   | 108.29  | 10.2476 |
| 11.90 % | 2007 | 5.00   | 108.29  | 10.2476 |
| 11.90 % | 2007 | 5.00   | 108.25  | 10.2551 |
| 11.90 % | 2007 | 10.00  | 108.18  | 10.2683 |
| 11.90 % | 2007 | 5.00   | 108.23  | 10.2589 |
| 11.50 % | 2007 | 5.00   | 106.45  | 10.2548 |
| 11.50 % | 2007 | 5.00   | 106.45  | 10.2548 |
| 9.50 %  | 2008 | 0.25   | 95.40   | 10.3599 |
| 9.50 %  | 2008 | 4.00   | 96.75   | 10.1020 |
| 9.50 %  | 2008 | 0.40   | 96.50   | 10.1494 |
| 9.50 %  | 2008 | 1.40   | 94.50   | 10.5345 |
| 12.00 % | 2008 | 5.00   | 108.95  | 10.3474 |
| 12.00 % | 2008 | 250.00 | 108.95  | 10.3474 |
| 12.00 % | 2008 | 25.00  | 108.95  | 10.3474 |
| 12.00 % | 2008 | 25.00  | 108.95  | 10.3474 |
| 12.00 % | 2008 | 15.00  | 108.95  | 10.3474 |
| 12.00 % | 2008 | 25.00  | 108.95  | 10.3474 |
| 12.00 % | 2008 | 20.00  | 108.95  | 10.3474 |
| 12.00 % | 2008 | 10.00  | 108.95  | 10.3474 |
| 12.00 % | 2008 | 20.00  | 108.95  | 10.3474 |
| 12.00 % | 2008 | 30.00  | 108.95  | 10.3474 |
| 12.00 % | 2008 | 20.00  | 108.95  | 10.3474 |
| 12.00 % | 2008 | 5.00   | 108.95  | 10.3474 |
| 12.00 % | 2008 | 20.00  | 108.95  | 10.3474 |
| 12.00 % | 2008 | 5.00   | 108.95  | 10.3474 |
| 12.00 % | 2008 | 15.00  | 108.95  | 10.3474 |
| 12.00 % | 2008 | 5.00   | 108.92  | 10.3526 |

|         |      |       |         |         |
|---------|------|-------|---------|---------|
| 12.00 % | 2008 | 5.00  | 108.94  | 10.3491 |
| 12.00 % | 2008 | 5.00  | 108.945 | 10.3482 |
| 12.00 % | 2008 | 10.00 | 108.94  | 10.3491 |
| 12.00 % | 2008 | 5.00  | 108.94  | 10.3491 |
| 12.00 % | 2008 | 5.00  | 108.945 | 10.3482 |
| 12.00 % | 2008 | 5.00  | 108.95  | 10.3474 |
| 12.00 % | 2008 | 5.00  | 108.945 | 10.3482 |
| 12.00 % | 2008 | 5.00  | 108.95  | 10.3474 |
| 12.00 % | 2008 | 0.25  | 108.50  | 10.4256 |
| 12.00 % | 2008 | 5.00  | 108.95  | 10.3474 |
| 12.00 % | 2008 | 5.00  | 108.95  | 10.3474 |
| 11.50 % | 2008 | 5.00  | 106.245 | 10.3500 |
| 11.50 % | 2008 | 5.00  | 106.23  | 10.3526 |
| 11.50 % | 2008 | 5.00  | 106.23  | 10.3526 |
| 11.99 % | 2009 | 5.00  | 109.19  | 10.4016 |
| 11.99 % | 2009 | 5.00  | 109.19  | 10.4016 |
| 11.99 % | 2009 | 5.00  | 109.24  | 10.3935 |
| 11.99 % | 2009 | 5.00  | 109.19  | 10.4016 |
| 11.99 % | 2009 | 5.00  | 109.10  | 10.4162 |
| 11.99 % | 2009 | 10.00 | 109.20  | 10.4000 |
| 11.99 % | 2009 | 5.00  | 109.18  | 10.4032 |
| 11.99 % | 2009 | 5.00  | 109.175 | 10.4040 |
| 11.99 % | 2009 | 5.00  | 109.18  | 10.4032 |
| 11.50 % | 2009 | 5.00  | 106.22  | 10.4284 |
| 11.50 % | 2009 | 5.00  | 106.17  | 10.4366 |
| 11.50 % | 2009 | 5.00  | 106.30  | 10.4152 |
| 11.50 % | 2009 | 5.00  | 106.30  | 10.4152 |
| 11.50 % | 2009 | 5.00  | 106.29  | 10.4169 |
| 11.50 % | 2009 | 5.00  | 106.31  | 10.4136 |
| 11.50 % | 2009 | 5.00  | 106.31  | 10.4136 |
| 11.50 % | 2009 | 5.00  | 106.23  | 10.4267 |
| 7.00 %  | 2009 | 1.00  | 80.85   | 10.2470 |
| 12.29 % | 2010 | 5.00  | 111.05  | 10.4718 |
| 12.32 % | 2011 | 5.00  | 111.30  | 10.5517 |
| 10.25 % | 2012 | 2.00  | 99.15   | 10.3693 |
| 10.25 % | 2012 | 2.00  | 99.15   | 10.3693 |
| 10.25 % | 2012 | 1.00  | 99.00   | 10.3913 |
| 10.25 % | 2012 | 1.00  | 98.95   | 10.3987 |
| 10.25 % | 2012 | 10.00 | 98.40   | 10.4799 |
| 12.40 % | 2013 | 5.00  | 111.95  | 10.7060 |
| 12.40 % | 2013 | 5.00  | 111.95  | 10.7060 |
| 12.40 % | 2013 | 1.25  | 112.20  | 10.6735 |
| 12.40 % | 2013 | 5.00  | 111.68  | 10.7412 |
| 12.40 % | 2013 | 5.00  | 111.68  | 10.7412 |
| 12.40 % | 2013 | 5.00  | 111.68  | 10.7412 |
| 12.40 % | 2013 | 5.00  | 111.66  | 10.7438 |
| 12.40 % | 2013 | 5.00  | 111.66  | 10.7438 |
| 12.40 % | 2013 | 5.00  | 111.66  | 10.7438 |
| 12.40 % | 2013 | 5.00  | 111.67  | 10.7425 |
| 12.40 % | 2013 | 5.00  | 111.60  | 10.7517 |
| 12.40 % | 2013 | 5.00  | 111.60  | 10.7517 |
| 12.40 % | 2013 | 5.00  | 111.70  | 10.7386 |
| 12.40 % | 2013 | 5.00  | 111.68  | 10.7412 |
| 12.40 % | 2013 | 5.00  | 111.60  | 10.7517 |
| 12.40 % | 2013 | 5.00  | 111.66  | 10.7438 |

|                                    |      |         |         |         |
|------------------------------------|------|---------|---------|---------|
| 11.83 %                            | 2014 | 5.00    | 107.63  | 10.7795 |
| 11.83 %                            | 2014 | 5.00    | 107.625 | 10.7802 |
| 11.83 %                            | 2014 | 5.00    | 107.45  | 10.8029 |
| 11.83 %                            | 2014 | 5.00    | 107.55  | 10.7899 |
| 11.83 %                            | 2014 | 5.00    | 107.50  | 10.7964 |
| 11.83 %                            | 2014 | 5.00    | 107.605 | 10.7828 |
| 11.83 %                            | 2014 | 5.00    | 107.45  | 10.8029 |
| 11.83 %                            | 2014 | 5.00    | 107.58  | 10.7860 |
| 11.83 %                            | 2014 | 5.00    | 107.65  | 10.7769 |
| 11.83 %                            | 2014 | 10.00   | 107.60  | 10.7834 |
| 11.83 %                            | 2014 | 5.00    | 107.61  | 10.7821 |
| 11.83 %                            | 2014 | 5.00    | 107.62  | 10.7808 |
| 11.83 %                            | 2014 | 5.00    | 107.60  | 10.7834 |
| 11.83 %                            | 2014 | 5.00    | 107.52  | 10.7938 |
| 11.83 %                            | 2014 | 5.00    | 107.45  | 10.8029 |
| 11.83 %                            | 2014 | 5.00    | 107.60  | 10.7834 |
| 11.83 %                            | 2014 | 0.42    | 107.75  | 10.7640 |
| 11.83 %                            | 2014 | 5.00    | 107.62  | 10.7808 |
| 11.83 %                            | 2014 | 5.00    | 107.625 | 10.7802 |
| 11.83 %                            | 2014 | 5.00    | 107.62  | 10.7808 |
| 11.83 %                            | 2014 | 5.00    | 107.67  | 10.7743 |
| 11.83 %                            | 2014 | 5.00    | 107.46  | 10.8016 |
| 11.83 %                            | 2014 | 5.00    | 107.605 | 10.7828 |
| 11.50 %                            | 2015 | 5.00    | 105.45  | 10.7598 |
| 11.50 %                            | 2015 | 2.00    | 105.45  | 10.7598 |
| 11.50 %                            | 2015 | 10.00   | 105.40  | 10.7663 |
| 12.30 %                            | 2016 | 5.00    | 111.12  | 10.8306 |
| 12.30 %                            | 2016 | 5.00    | 111.16  | 10.8258 |
| 12.30 %                            | 2016 | 0.15    | 111.50  | 10.7847 |
| 12.30 %                            | 2016 | 5.00    | 111.20  | 10.8209 |
| 12.30 %                            | 2016 | 5.00    | 111.18  | 10.8234 |
| 12.30 %                            | 2016 | 5.00    | 111.20  | 10.8209 |
| 12.30 %                            | 2016 | 0.40    | 111.25  | 10.8149 |
| 12.30 %                            | 2016 | 5.00    | 111.21  | 10.8197 |
| 12.30 %                            | 2016 | 5.00    | 111.22  | 10.8185 |
| 12.30 %                            | 2016 | 5.00    | 111.18  | 10.8234 |
| 12.60 %                            | 2018 | 0.25    | 114.75  | 10.7504 |
| Total                              |      | 1444.09 |         |         |
| B. State Government Securities     |      |         |         |         |
| 14.00% TAMILNADU S.D.L. 2005       |      | 0.08    | 113.40  | 10.5967 |
| 12.25% MAHARASHTRA SDL 2009        |      | 0.085   | 108.85  | 10.7047 |
| Total                              |      | 0.165   |         |         |
| C. Treasury Bills                  |      |         |         |         |
| (i) 91 Day Bills (Maturity-wise)   |      |         |         |         |
| (DD/MM/YYYY)                       |      |         |         |         |
| 11/03/2000                         |      | 9.00    | 99.5853 | 7.9779  |
| 18/03/2000                         |      | 1.10    | 99.4334 | 7.9776  |
| Total                              |      | 10.10   |         |         |
| (ii) 364 Day Bills (Maturity-wise) |      |         |         |         |
| (DD/MM/YYYY)                       |      |         |         |         |
| 10/03/2000                         |      | 1.00    | 99.6070 | 7.9787  |
| 24/03/2000                         |      | 1.00    | 99.3035 | 7.9783  |
| 16/11/2000                         |      | 5.00    | 93.4567 | 9.4740  |
| 14/12/2000                         |      | 20.00   | 92.9290 | 9.3256  |
| 27/12/2000                         |      | 40.00   | 92.6067 | 9.3742  |

|            |        |         |        |
|------------|--------|---------|--------|
| 27/12/2000 | 40.00  | 92.6431 | 9.3244 |
| 11/01/2001 | 2.585  | 92.3145 | 9.3244 |
| 25/01/2001 | 0.40   | 92.0099 | 9.3244 |
| 25/01/2001 | 2.00   | 92.0099 | 9.3244 |
| 25/01/2001 | 2.675  | 92.0099 | 9.3244 |
| Total      | 114.66 |         |        |

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

| Nomenclature<br>(1)                     | Amount<br>(Face Value)<br>(in Rs.Crore)<br>(2) | Price *<br>Per Rs.100<br>Nominal<br>(3) | Repo Rate<br>(%pa)<br>(4) | Repo<br>Period<br>(Days)<br>(5) |
|-----------------------------------------|------------------------------------------------|-----------------------------------------|---------------------------|---------------------------------|
| -----                                   |                                                |                                         |                           |                                 |
| A. Government of India Dated Securities |                                                |                                         |                           |                                 |
| 11.64 % 2000                            | 40.00                                          | 100.90                                  | 10.60                     | 7                               |
| 10.85 % 2001                            | 40.00                                          | 101.63                                  | 10.75                     | 1                               |
| 11.68 % 2002                            | 20.00                                          | 104.20                                  | 11.25                     | 1                               |
| 11.15 % 2002                            | 10.00                                          | 103.10                                  | 10.75                     | 1                               |
| 11.55 % 2002(I)                         | 30.00                                          | 104.20                                  | 11.25                     | 1                               |
| 11.68 % 2006                            | 30.00                                          | 105.00                                  | 13.00                     | 2                               |
| 11.99 % 2009                            | 20.00                                          | 107.00                                  | 13.00                     | 2                               |
| Total                                   | 190.00                                         |                                         |                           |                                 |
| B. Treasury Bills                       |                                                |                                         |                           |                                 |
|                                         | NIL                                            |                                         |                           |                                 |

\* Relate to the first leg of Repos

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

Date : 21 February 2000