

## Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 28 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 |                                         |                                  |                     |
| 13.25 % 2000                           | 0.30                                    | 100.80                           | 8.0577              |
| 11.40 % 2000                           | 3.40                                    | 100.98                           | 9.6062              |
| 11.40 % 2000                           | 5.00                                    | 100.89                           | 9.7659              |
| 13.85 % 2000                           | 0.25                                    | 103.40                           | 9.4519              |
| 13.85 % 2000                           | 16.00                                   | 103.30                           | 9.5760              |
| 13.85 % 2000                           | 0.06                                    | 103.45                           | 9.3899              |
| 11.55 % 2001                           | 5.00                                    | 102.45                           | 9.5419              |
| 11.55 % 2001                           | 5.00                                    | 102.45                           | 9.5419              |
| 11.55 % 2001                           | 5.00                                    | 102.45                           | 9.5419              |
| 10.85 % 2001                           | 5.00                                    | 101.63                           | 9.5814              |
| 10.85 % 2001                           | 5.00                                    | 101.665                          | 9.5548              |
| 10.85 % 2001                           | 20.00                                   | 101.665                          | 9.5548              |
| 11.75 % 2001                           | 20.00                                   | 102.95                           | 9.5791              |
| 11.75 % 2001                           | 5.00                                    | 102.99                           | 9.5503              |
| 11.75 % 2001                           | 5.00                                    | 102.99                           | 9.5503              |
| 11.75 % 2001                           | 20.00                                   | 102.99                           | 9.5503              |
| 11.75 % 2001                           | 5.00                                    | 102.985                          | 9.5539              |
| 11.75 % 2001                           | 5.00                                    | 102.98                           | 9.5575              |
| 11.78 % 2003                           | 0.82                                    | 100.07                           | 11.7505             |
| 12.50 % 2004                           | 20.00                                   | 108.40                           | 9.9348              |
| 12.50 % 2004                           | 7.00                                    | 108.41                           | 9.9319              |
| 12.50 % 2004                           | 5.00                                    | 108.41                           | 9.9319              |
| 12.50 % 2004                           | 5.00                                    | 108.42                           | 9.9290              |
| 12.50 % 2004                           | 5.00                                    | 108.425                          | 9.9276              |
| 11.50 % 2004                           | 5.00                                    | 105.27                           | 9.9244              |
| 11.50 % 2004                           | 10.00                                   | 105.28                           | 9.9216              |
| 11.98 % 2004                           | 5.00                                    | 107.29                           | 9.9394              |
| 11.98 % 2004                           | 10.00                                   | 107.28                           | 9.9421              |
| 11.98 % 2004                           | 10.00                                   | 107.28                           | 9.9421              |
| 11.98 % 2004                           | 10.00                                   | 107.25                           | 9.9501              |
| 11.98 % 2004                           | 10.00                                   | 107.28                           | 9.9421              |
| 11.98 % 2004                           | 5.00                                    | 107.28                           | 9.9421              |
| 11.98 % 2004                           | 6.00                                    | 107.275                          | 9.9434              |
| 11.98 % 2004                           | 5.00                                    | 107.29                           | 9.9394              |
| 11.98 % 2004                           | 5.00                                    | 107.285                          | 9.9407              |
| 11.98 % 2004                           | 5.00                                    | 107.30                           | 9.9367              |
| 13.75 % 2005                           | 0.12                                    | 115.00                           | 9.9663              |
| 14.00 % 2005                           | 0.06                                    | 116.15                           | 9.9793              |
| 14.00 % 2005                           | 0.24                                    | 116.00                           | 10.0131             |

|         |      |        |         |         |
|---------|------|--------|---------|---------|
| 11.19 % | 2005 | 15.00  | 104.70  | 10.0473 |
| 11.19 % | 2005 | 5.00   | 104.73  | 10.0402 |
| 11.19 % | 2005 | 5.00   | 104.70  | 10.0473 |
| 11.19 % | 2005 | 5.00   | 104.74  | 10.0379 |
| 11.75 % | 2006 | 5.00   | 107.19  | 10.1407 |
| 11.75 % | 2006 | 10.00  | 107.195 | 10.1396 |
| 11.75 % | 2006 | 15.00  | 107.17  | 10.1449 |
| 11.50 % | 2006 | 5.00   | 106.095 | 10.1449 |
| 11.90 % | 2007 | 5.00   | 108.31  | 10.2409 |
| 11.90 % | 2007 | 5.00   | 108.32  | 10.2390 |
| 11.90 % | 2007 | 5.00   | 108.305 | 10.2418 |
| 11.90 % | 2007 | 5.00   | 108.325 | 10.2381 |
| 11.90 % | 2007 | 5.00   | 108.31  | 10.2409 |
| 11.90 % | 2007 | 10.00  | 108.295 | 10.2437 |
| 12.00 % | 2008 | 75.00  | 108.95  | 10.3452 |
| 12.00 % | 2008 | 25.00  | 108.955 | 10.3444 |
| 12.00 % | 2008 | 5.00   | 108.95  | 10.3452 |
| 12.00 % | 2008 | 15.00  | 108.95  | 10.3452 |
| 12.00 % | 2008 | 100.00 | 108.95  | 10.3452 |
| 12.00 % | 2008 | 25.00  | 108.95  | 10.3452 |
| 12.00 % | 2008 | 25.00  | 108.95  | 10.3452 |
| 12.00 % | 2008 | 25.00  | 108.95  | 10.3452 |
| 12.00 % | 2008 | 10.00  | 108.95  | 10.3452 |
| 12.00 % | 2008 | 25.00  | 108.95  | 10.3452 |
| 12.00 % | 2008 | 100.00 | 108.95  | 10.3452 |
| 12.00 % | 2008 | 50.00  | 108.95  | 10.3452 |
| 12.00 % | 2008 | 20.00  | 108.95  | 10.3452 |
| 12.00 % | 2008 | 40.00  | 108.95  | 10.3452 |
| 12.00 % | 2008 | 35.00  | 108.95  | 10.3452 |
| 12.00 % | 2008 | 15.00  | 108.95  | 10.3452 |
| 12.00 % | 2008 | 25.00  | 108.95  | 10.3452 |
| 12.00 % | 2008 | 25.00  | 108.95  | 10.3452 |
| 12.00 % | 2008 | 25.00  | 108.95  | 10.3452 |
| 12.00 % | 2008 | 25.00  | 108.95  | 10.3452 |
| 12.00 % | 2008 | 20.00  | 108.95  | 10.3452 |
| 12.00 % | 2008 | 50.00  | 108.95  | 10.3452 |
| 12.00 % | 2008 | 5.00   | 108.95  | 10.3452 |
| 12.00 % | 2008 | 25.00  | 108.95  | 10.3452 |
| 12.00 % | 2008 | 50.00  | 108.95  | 10.3452 |
| 12.00 % | 2008 | 10.00  | 108.95  | 10.3452 |
| 12.00 % | 2008 | 25.00  | 108.95  | 10.3452 |
| 12.00 % | 2008 | 10.00  | 108.95  | 10.3452 |
| 12.00 % | 2008 | 10.00  | 108.95  | 10.3452 |
| 12.00 % | 2008 | 10.00  | 108.95  | 10.3452 |
| 12.00 % | 2008 | 20.00  | 108.95  | 10.3452 |
| 12.00 % | 2008 | 50.00  | 108.95  | 10.3452 |
| 12.00 % | 2008 | 50.00  | 108.95  | 10.3452 |
| 12.00 % | 2008 | 15.00  | 108.94  | 10.3470 |
| 12.00 % | 2008 | 10.00  | 108.95  | 10.3452 |
| 11.50 % | 2008 | 5.00   | 106.28  | 10.3421 |
| 11.50 % | 2008 | 5.00   | 106.30  | 10.3386 |
| 11.50 % | 2008 | 5.00   | 106.29  | 10.3404 |
| 11.50 % | 2008 | 5.00   | 106.30  | 10.3386 |
| 11.99 % | 2009 | 5.00   | 109.18  | 10.4018 |
| 11.99 % | 2009 | 10.00  | 109.17  | 10.4034 |
| 11.99 % | 2009 | 5.00   | 109.17  | 10.4034 |

|         |      |       |         |         |
|---------|------|-------|---------|---------|
| 11.99 % | 2009 | 5.00  | 109.19  | 10.4001 |
| 11.99 % | 2009 | 10.00 | 109.17  | 10.4034 |
| 11.99 % | 2009 | 5.00  | 109.18  | 10.4018 |
| 12.29 % | 2010 | 5.00  | 111.25  | 10.4387 |
| 12.29 % | 2010 | 5.00  | 111.25  | 10.4387 |
| 12.29 % | 2010 | 5.00  | 111.25  | 10.4387 |
| 12.29 % | 2010 | 5.00  | 111.28  | 10.4342 |
| 12.29 % | 2010 | 5.00  | 111.27  | 10.4357 |
| 12.29 % | 2010 | 5.00  | 111.27  | 10.4357 |
| 12.29 % | 2010 | 5.00  | 111.27  | 10.4357 |
| 12.29 % | 2010 | 5.00  | 111.28  | 10.4342 |
| 12.29 % | 2010 | 5.00  | 111.26  | 10.4372 |
| 12.29 % | 2010 | 5.00  | 111.28  | 10.4342 |
| 11.50 % | 2010 | 5.00  | 106.47  | 10.4528 |
| 11.50 % | 2010 | 10.00 | 106.43  | 10.4589 |
| 11.50 % | 2010 | 10.00 | 106.43  | 10.4589 |
| 12.32 % | 2011 | 5.00  | 111.635 | 10.5010 |
| 12.32 % | 2011 | 5.00  | 111.635 | 10.5010 |
| 12.32 % | 2011 | 5.00  | 111.615 | 10.5039 |
| 12.32 % | 2011 | 5.00  | 111.65  | 10.4989 |
| 12.32 % | 2011 | 5.00  | 111.65  | 10.4989 |
| 12.32 % | 2011 | 5.00  | 111.645 | 10.4996 |
| 12.32 % | 2011 | 5.00  | 111.64  | 10.5003 |
| 12.32 % | 2011 | 10.00 | 111.61  | 10.5047 |
| 12.32 % | 2011 | 5.00  | 111.65  | 10.4989 |
| 12.32 % | 2011 | 5.00  | 111.63  | 10.5018 |
| 12.32 % | 2011 | 10.00 | 111.63  | 10.5018 |
| 12.00 % | 2011 | 10.00 | 109.70  | 10.5305 |
| 12.40 % | 2013 | 5.00  | 112.29  | 10.6600 |
| 12.40 % | 2013 | 10.00 | 112.28  | 10.6613 |
| 12.40 % | 2013 | 5.00  | 112.30  | 10.6587 |
| 12.40 % | 2013 | 15.00 | 112.32  | 10.6561 |
| 12.40 % | 2013 | 10.00 | 112.25  | 10.6652 |
| 12.40 % | 2013 | 5.00  | 112.30  | 10.6587 |
| 12.40 % | 2013 | 10.00 | 112.27  | 10.6626 |
| 12.40 % | 2013 | 5.00  | 112.27  | 10.6626 |
| 12.40 % | 2013 | 5.00  | 112.28  | 10.6613 |
| 11.83 % | 2014 | 2.00  | 108.10  | 10.7184 |
| 11.83 % | 2014 | 5.00  | 108.12  | 10.7158 |
| 11.83 % | 2014 | 5.00  | 108.09  | 10.7197 |
| 11.83 % | 2014 | 5.00  | 108.09  | 10.7197 |
| 11.83 % | 2014 | 5.00  | 108.06  | 10.7235 |
| 11.83 % | 2014 | 5.00  | 108.10  | 10.7184 |
| 11.83 % | 2014 | 5.00  | 108.10  | 10.7184 |
| 11.83 % | 2014 | 10.00 | 108.10  | 10.7184 |
| 11.83 % | 2014 | 25.00 | 108.10  | 10.7184 |
| 11.83 % | 2014 | 5.00  | 108.11  | 10.7171 |
| 11.83 % | 2014 | 5.00  | 108.10  | 10.7184 |
| 11.83 % | 2014 | 5.00  | 108.09  | 10.7197 |
| 11.83 % | 2014 | 5.00  | 108.09  | 10.7197 |
| 11.83 % | 2014 | 5.00  | 108.10  | 10.7184 |
| 11.83 % | 2014 | 5.00  | 108.09  | 10.7197 |
| 11.83 % | 2014 | 5.00  | 108.10  | 10.7184 |
| 11.83 % | 2014 | 5.00  | 108.10  | 10.7184 |
| 11.83 % | 2014 | 5.00  | 108.09  | 10.7197 |

|         |      |          |         |         |
|---------|------|----------|---------|---------|
| 11.83 % | 2014 | 5.00     | 108.10  | 10.7184 |
| 11.83 % | 2014 | 5.00     | 108.12  | 10.7158 |
| 11.83 % | 2014 | 5.00     | 108.095 | 10.7190 |
| 11.83 % | 2014 | 10.00    | 108.10  | 10.7184 |
| 11.83 % | 2014 | 5.00     | 108.09  | 10.7197 |
| 11.50 % | 2015 | 1.00     | 105.62  | 10.7375 |
| 11.50 % | 2015 | 5.00     | 105.57  | 10.7440 |
| 11.50 % | 2015 | 5.00     | 105.60  | 10.7401 |
| 11.50 % | 2015 | 5.00     | 105.60  | 10.7401 |
| 11.50 % | 2015 | 5.00     | 105.57  | 10.7440 |
| 11.50 % | 2015 | 5.00     | 105.57  | 10.7440 |
| 11.50 % | 2015 | 10.00    | 105.58  | 10.7427 |
| 11.50 % | 2015 | 10.00    | 105.59  | 10.7414 |
| 11.50 % | 2015 | 5.00     | 105.60  | 10.7401 |
| 11.50 % | 2015 | 5.00     | 105.60  | 10.7401 |
| 12.30 % | 2016 | 10.00    | 111.78  | 10.7500 |
| 12.30 % | 2016 | 5.00     | 111.78  | 10.7500 |
| 12.30 % | 2016 | 5.00     | 111.78  | 10.7500 |
| 12.30 % | 2016 | 10.00    | 111.78  | 10.7500 |
| 12.30 % | 2016 | 1.078    | 111.78  | 10.7500 |
| 12.30 % | 2016 | 5.00     | 111.78  | 10.7500 |
| 12.30 % | 2016 | 3.00     | 111.78  | 10.7500 |
| 12.30 % | 2016 | 2.00     | 111.78  | 10.7500 |
| 12.30 % | 2016 | 5.00     | 111.78  | 10.7500 |
| 12.30 % | 2016 | 0.18     | 107.75  | 11.2484 |
| 12.60 % | 2018 | 10.00    | 114.30  | 10.8003 |
| 12.60 % | 2018 | 10.00    | 114.30  | 10.8003 |
| 12.60 % | 2018 | 5.00     | 114.34  | 10.7958 |
| 12.60 % | 2018 | 10.00    | 114.34  | 10.7958 |
| 12.60 % | 2018 | 0.16     | 112.40  | 11.0170 |
| 12.60 % | 2018 | 0.20     | 112.40  | 11.0170 |
| 12.60 % | 2018 | 0.02     | 112.40  | 11.0170 |
| 12.60 % | 2018 | 5.00     | 114.34  | 10.7958 |
| Total   |      | 1948.888 |         |         |

#### B. State Government Securities

|                                |        |        |         |
|--------------------------------|--------|--------|---------|
| 12.30% TAMILNADU LOAN 2007     | 0.572  | 108.15 | 10.7016 |
| 12.25% ANDHRA PRADESH SDL 2009 | 5.00   | 109.21 | 10.6443 |
| 12.25% WEST BENGAL SDL 2009    | 2.00   | 109.21 | 10.6443 |
| 12.25% MAHARASHTRA SDL 2009    | 0.14   | 108.85 | 10.7032 |
| 12.25% MAHARASHTRA SDL 2009    | 0.325  | 108.85 | 10.7032 |
| 11.85% MAHARASHTRA SDL 2009    | 0.09   | 102.44 | 11.4217 |
| 11.08% KARNATAKA G.S. 2010     | 0.30   | 103.60 | 10.4827 |
| 11.30% BIHAR SDL 2010          | 10.00  | 103.40 | 10.7305 |
| Total                          | 18.427 |        |         |

#### C. Treasury Bills

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

(DD/MM/YYYY)

|            |       |         |        |
|------------|-------|---------|--------|
| 11/03/2000 | 8.00  | 99.7279 | 8.2762 |
| 11/03/2000 | 10.00 | 99.7213 | 8.4775 |
| 11/03/2000 | 4.00  | 99.7197 | 8.5263 |
| 11/03/2000 | 17.00 | 99.7197 | 8.5263 |
| 11/03/2000 | 7.00  | 99.7086 | 8.8650 |
| 11/03/2000 | 3.00  | 99.7086 | 8.8650 |

|                                     |          |         |         |
|-------------------------------------|----------|---------|---------|
| Total                               | 49.00    |         |         |
| (ii) 91 Day Bills (Maturity-wise)   |          |         |         |
| (DD/MM/YYYY)                        |          |         |         |
| 04/03/2000                          | 2.00     | 99.8605 | 10.1698 |
| 11/03/2000                          | 6.65     | 99.6886 | 9.4753  |
| 11/03/2000                          | 8.00     | 99.7279 | 8.2762  |
| 15/04/2000                          | 5.00     | 98.8858 | 8.7264  |
| Total                               | 21.65    |         |         |
| (iii) 182 Day Bills (Maturity-wise) |          |         |         |
| (DD/MM/YYYY)                        |          |         |         |
| 20/07/2000                          | 10.00    | 96.5575 | 9.0751  |
| (iv) 364 Day Bills (Maturity-wise)  |          |         |         |
| (DD/MM/YYYY)                        |          |         |         |
| 10/03/2000                          | 15.00    | 99.7145 | 9.4745  |
| 07/04/2000                          | 3.00     | 99.0161 | 9.2743  |
| 21/04/2000                          | 25.00    | 98.7596 | 8.6260  |
| 19/05/2000                          | 5.00     | 98.0418 | 8.9756  |
| 27/07/2000                          | 10.00    | 96.3951 | 9.0750  |
| 19/10/2000                          | 1.00     | 94.4590 | 9.1249  |
| 02/11/2000                          | 10.00    | 94.0086 | 9.3543  |
| 16/11/2000                          | 8.00     | 93.6917 | 9.3543  |
| 25/01/2001                          | 0.4575   | 92.2006 | 9.2745  |
| 08/02/2001                          | 50.00    | 91.8583 | 9.3244  |
| 22/02/2001                          | 10.00    | 91.5071 | 9.3843  |
| 22/02/2001                          | 5.00     | 91.5154 | 9.3742  |
| 22/02/2001                          | 10.00    | 91.5154 | 9.3742  |
| 22/02/2001                          | 10.00    | 91.5154 | 9.3742  |
| 22/02/2001                          | 12.50    | 91.5071 | 9.3843  |
| 22/02/2001                          | 10.00    | 91.5071 | 9.3843  |
| 22/02/2001                          | 10.00    | 91.4989 | 9.3942  |
| 22/02/2001                          | 10.00    | 91.4906 | 9.4042  |
| Total                               | 204.9575 |         |         |

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 |                                         |                                  |                    |                          |
| 11.64 % 2000                            | 35.00                                   | 100.80                           | 9.10               | 1                        |
| 11.64 % 2000                            | 15.00                                   | 100.84                           | 9.10               | 2                        |
| 11.40 % 2000                            | 50.00                                   | 100.94                           | 9.35               | 14                       |
| 11.40 % 2000                            | 50.00                                   | 100.98                           | 9.05               | 2                        |
| 11.40 % 2000                            | 25.00                                   | 100.91                           | 9.15               | 1                        |
| 11.40 % 2000                            | 15.00                                   | 100.95                           | 9.10               | 2                        |
| 10.85 % 2001                            | 40.00                                   | 101.68                           | 9.10               | 1                        |
| 10.85 % 2001                            | 10.00                                   | 101.67                           | 9.15               | 1                        |
| 11.75 % 2001                            | 32.00                                   | 102.00                           | 8.90               | 2                        |
| 11.00 % 2002                            | 20.00                                   | 102.68                           | 9.10               | 1                        |
| 12.50 % 2004                            | 20.00                                   | 108.41                           | 9.10               | 12                       |

|              |        |        |       |    |
|--------------|--------|--------|-------|----|
| 11.50 % 2004 | 50.00  | 105.28 | 10.00 | 36 |
| 11.50 % 2004 | 20.00  | 105.25 | 9.15  | 1  |
| 11.98 % 2004 | 10.00  | 107.25 | 9.15  | 1  |
| 12.00 % 2008 | 50.00  | 108.95 | 9.20  | 1  |
| 12.00 % 2008 | 50.00  | 108.95 | 9.15  | 1  |
| Total        | 492.00 |        |       |    |

B. Treasury Bills NIL

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 \* Relate to the first leg of Repos  
 # YTM(indicative) will depend upon assumed rate of inflation  
 Date : 28 February 2000