

# Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 23 March 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 III SERIES       | 5.00                                    | 97.000                           | 10.2211             |
| Zero Coupon Bond 2000 II SERIES        | 10.00                                   | 96.696                           | 9.9945              |
| Zero Coupon Bond 2000 II SERIES        | 20.00                                   | 96.660                           | 10.1096             |
| 11.40 % 2000                           | 25.00                                   | 100.70                           | 9.9674              |
| 11.40 % 2000                           | 6.00                                    | 100.65                           | 10.0683             |
| 13.85 % 2000                           | 0.5075                                  | 103.25                           | 9.2748              |
| 11.55 % 2001                           | 5.00                                    | 101.65                           | 10.1082             |
| 11.55 % 2001                           | 5.00                                    | 101.65                           | 10.1082             |
| 11.55 % 2001                           | 1.00                                    | 101.65                           | 10.1082             |
| 10.85 % 2001                           | 10.00                                   | 100.90                           | 10.0975             |
| 11.75 % 2001                           | 10.00                                   | 102.25                           | 9.9992              |
| 11.75 % 2001                           | 5.00                                    | 102.25                           | 9.9992              |
| 11.75 % 2003                           | 15.00                                   | 104.10                           | 10.2319             |
| 12.50 % 2004                           | 5.00                                    | 107.13                           | 10.2811             |
| 12.50 % 2004                           | 0.08                                    | 107.70                           | 10.1119             |
| 12.50 % 2004                           | 5.00                                    | 107.12                           | 10.2841             |
| 12.50 % 2004                           | 5.00                                    | 107.12                           | 10.2841             |
| 12.50 % 2004                           | 5.00                                    | 107.10                           | 10.2901             |
| 12.50 % 2004                           | 5.00                                    | 106.90                           | 10.3497             |
| 12.50 % 2004                           | 5.00                                    | 107.05                           | 10.3050             |
| 12.50 % 2004                           | 10.00                                   | 107.33                           | 10.2216             |
| 14.00 % 2005                           | 0.016                                   | 114.90                           | 10.2282             |
| 11.19 % 2005                           | 5.00                                    | 103.05                           | 10.4294             |
| 11.19 % 2005                           | 5.00                                    | 103.00                           | 10.4416             |
| 11.90 % 2007                           | 10.00                                   | 106.15                           | 10.6461             |
| 11.90 % 2007                           | 5.00                                    | 106.10                           | 10.6558             |
| 11.90 % 2007                           | 10.00                                   | 106.25                           | 10.6266             |
| 12.00 % 2008                           | 5.00                                    | 106.90                           | 10.7009             |
| 12.00 % 2008                           | 5.00                                    | 106.80                           | 10.7188             |
| 12.00 % 2008                           | 5.00                                    | 106.45                           | 10.7817             |
| 12.00 % 2008                           | 5.00                                    | 106.835                          | 10.7125             |
| 12.00 % 2008                           | 5.00                                    | 106.40                           | 10.7908             |
| 12.00 % 2008                           | 0.225                                   | 108.35                           | 10.4434             |
| 12.00 % 2008                           | 5.00                                    | 106.52                           | 10.7691             |
| 12.00 % 2008                           | 5.00                                    | 106.50                           | 10.7727             |
| 12.00 % 2008                           | 5.00                                    | 106.88                           | 10.7045             |
| 12.00 % 2008                           | 5.00                                    | 106.96                           | 10.6901             |
| 12.00 % 2008                           | 10.00                                   | 106.75                           | 10.7278             |
| 12.00 % 2008                           | 5.00                                    | 106.50                           | 10.7727             |

|         |      |       |         |         |
|---------|------|-------|---------|---------|
| 12.00 % | 2008 | 10.00 | 106.80  | 10.7188 |
| 12.00 % | 2008 | 5.00  | 106.595 | 10.7556 |
| 12.00 % | 2008 | 5.00  | 106.50  | 10.7727 |
| 12.00 % | 2008 | 5.00  | 106.35  | 10.7998 |
| 12.00 % | 2008 | 5.00  | 106.35  | 10.7998 |
| 11.50 % | 2008 | 5.00  | 103.95  | 10.7548 |
| 12.25 % | 2008 | 5.00  | 108.20  | 10.7476 |
| 11.99 % | 2009 | 5.00  | 106.65  | 10.8167 |
| 11.99 % | 2009 | 5.00  | 106.42  | 10.8555 |
| 11.99 % | 2009 | 5.00  | 106.60  | 10.8251 |
| 11.99 % | 2009 | 5.00  | 106.75  | 10.7998 |
| 11.99 % | 2009 | 5.00  | 106.75  | 10.7998 |
| 11.99 % | 2009 | 5.00  | 106.44  | 10.8521 |
| 11.99 % | 2009 | 5.00  | 106.50  | 10.8420 |
| 11.99 % | 2009 | 5.00  | 106.60  | 10.8251 |
| 11.99 % | 2009 | 5.00  | 106.70  | 10.8083 |
| 11.99 % | 2009 | 10.00 | 106.30  | 10.8758 |
| 11.99 % | 2009 | 10.00 | 106.45  | 10.8504 |
| 11.99 % | 2009 | 10.00 | 106.50  | 10.8420 |
| 11.99 % | 2009 | 5.00  | 106.50  | 10.8420 |
| 11.99 % | 2009 | 5.00  | 106.82  | 10.7881 |
| 11.99 % | 2009 | 5.00  | 106.65  | 10.8167 |
| 11.99 % | 2009 | 5.00  | 106.75  | 10.7998 |
| 11.99 % | 2009 | 10.00 | 106.63  | 10.8200 |
| 11.99 % | 2009 | 5.00  | 106.45  | 10.8504 |
| 11.99 % | 2009 | 15.00 | 106.50  | 10.8420 |
| 11.99 % | 2009 | 10.00 | 106.70  | 10.8083 |
| 11.99 % | 2009 | 5.00  | 106.65  | 10.8167 |
| 11.99 % | 2009 | 5.00  | 106.70  | 10.8083 |
| 11.99 % | 2009 | 5.00  | 106.50  | 10.8420 |
| 11.99 % | 2009 | 5.00  | 106.70  | 10.8083 |
| 11.99 % | 2009 | 5.00  | 106.70  | 10.8083 |
| 11.99 % | 2009 | 5.00  | 106.50  | 10.8420 |
| 11.99 % | 2009 | 5.00  | 106.75  | 10.7998 |
| 11.99 % | 2009 | 5.00  | 106.75  | 10.7998 |
| 11.99 % | 2009 | 10.00 | 106.70  | 10.8083 |
| 11.99 % | 2009 | 10.00 | 106.75  | 10.7998 |
| 11.99 % | 2009 | 10.00 | 106.70  | 10.8083 |
| 11.99 % | 2009 | 10.00 | 106.40  | 10.8589 |
| 11.99 % | 2009 | 5.00  | 106.40  | 10.8589 |
| 11.99 % | 2009 | 0.26  | 107.50  | 10.6742 |
| 11.99 % | 2009 | 5.00  | 106.40  | 10.8589 |
| 11.99 % | 2009 | 5.00  | 106.78  | 10.7948 |
| 11.99 % | 2009 | 5.00  | 106.40  | 10.8589 |
| 11.99 % | 2009 | 5.00  | 106.60  | 10.8251 |
| 11.99 % | 2009 | 10.00 | 106.82  | 10.7881 |
| 11.99 % | 2009 | 5.00  | 106.40  | 10.8589 |
| 11.99 % | 2009 | 5.00  | 106.45  | 10.8504 |
| 11.99 % | 2009 | 5.00  | 106.60  | 10.8251 |
| 11.99 % | 2009 | 5.00  | 106.60  | 10.8251 |
| 11.99 % | 2009 | 5.00  | 106.60  | 10.8251 |
| 12.29 % | 2010 | 3.00  | 108.80  | 10.8106 |
| 12.29 % | 2010 | 1.50  | 108.55  | 10.8501 |
| 12.29 % | 2010 | 5.00  | 108.55  | 10.8501 |
| 12.29 % | 2010 | 5.00  | 108.69  | 10.8279 |

|         |      |        |         |         |
|---------|------|--------|---------|---------|
| 12.29 % | 2010 | 5.00   | 108.48  | 10.8611 |
| 12.29 % | 2010 | 5.00   | 108.65  | 10.8342 |
| 12.29 % | 2010 | 5.00   | 108.26  | 10.8961 |
| 12.29 % | 2010 | 5.00   | 108.18  | 10.9088 |
| 12.32 % | 2011 | 0.0125 | 109.45  | 10.8141 |
| 12.32 % | 2011 | 5.00   | 108.50  | 10.9563 |
| 12.32 % | 2011 | 5.00   | 108.40  | 10.9714 |
| 12.32 % | 2011 | 5.00   | 108.81  | 10.9097 |
| 12.32 % | 2011 | 5.00   | 108.70  | 10.9262 |
| 12.32 % | 2011 | 5.00   | 108.68  | 10.9292 |
| 12.32 % | 2011 | 5.00   | 108.70  | 10.9262 |
| 12.32 % | 2011 | 5.00   | 108.70  | 10.9262 |
| 12.32 % | 2011 | 5.00   | 108.38  | 10.9744 |
| 12.32 % | 2011 | 5.00   | 108.47  | 10.9608 |
| 12.32 % | 2011 | 5.00   | 108.82  | 10.9082 |
| 12.32 % | 2011 | 5.00   | 108.55  | 10.9488 |
| 10.25 % | 2012 | 5.00   | 96.91   | 10.7051 |
| 12.40 % | 2013 | 0.25   | 110.00  | 10.9563 |
| 12.40 % | 2013 | 5.00   | 109.60  | 11.0100 |
| 12.40 % | 2013 | 5.00   | 109.615 | 11.0080 |
| 12.40 % | 2013 | 10.00  | 109.80  | 10.9831 |
| 12.40 % | 2013 | 5.00   | 109.63  | 11.0060 |
| 12.40 % | 2013 | 0.0165 | 110.10  | 10.9429 |
| 12.40 % | 2013 | 5.00   | 109.67  | 11.0006 |
| 12.40 % | 2013 | 5.00   | 109.80  | 10.9831 |
| 12.40 % | 2013 | 0.08   | 110.00  | 10.9563 |
| 12.40 % | 2013 | 0.27   | 110.10  | 10.9429 |
| 12.40 % | 2013 | 10.00  | 109.82  | 10.9804 |
| 10.50 % | 2014 | 3.00   | 97.35   | 10.8629 |
| 10.50 % | 2014 | 1.00   | 97.37   | 10.8601 |
| 11.83 % | 2014 | 0.15   | 106.00  | 10.9920 |
| 11.83 % | 2014 | 2.25   | 106.15  | 10.9721 |
| 11.83 % | 2014 | 1.00   | 106.48  | 10.9285 |
| 11.83 % | 2014 | 5.00   | 105.60  | 11.0453 |
| 11.83 % | 2014 | 5.00   | 105.70  | 11.0319 |
| 11.83 % | 2014 | 5.00   | 105.20  | 11.0989 |
| 11.83 % | 2014 | 0.08   | 106.40  | 10.9390 |
| 11.83 % | 2014 | 1.00   | 105.75  | 11.0253 |
| 11.83 % | 2014 | 5.00   | 105.41  | 11.0707 |
| 11.83 % | 2014 | 5.00   | 105.75  | 11.0253 |
| 11.83 % | 2014 | 10.00  | 105.96  | 10.9973 |
| 11.83 % | 2014 | 10.00  | 105.70  | 11.0319 |
| 11.83 % | 2014 | 1.00   | 106.05  | 10.9854 |
| 11.83 % | 2014 | 5.00   | 105.81  | 11.0173 |
| 11.83 % | 2014 | 5.00   | 105.20  | 11.0989 |
| 11.83 % | 2014 | 5.00   | 105.45  | 11.0654 |
| 11.83 % | 2014 | 5.00   | 105.94  | 11.0000 |
| 11.83 % | 2014 | 10.00  | 105.70  | 11.0319 |
| 11.83 % | 2014 | 5.00   | 105.95  | 10.9987 |
| 11.83 % | 2014 | 5.00   | 105.35  | 11.0788 |
| 11.83 % | 2014 | 5.00   | 105.60  | 11.0453 |
| 11.83 % | 2014 | 5.00   | 105.20  | 11.0989 |
| 11.83 % | 2014 | 5.00   | 105.50  | 11.0587 |
| 11.83 % | 2014 | 10.00  | 105.20  | 11.0989 |
| 11.83 % | 2014 | 0.07   | 106.55  | 10.9192 |

|                                     |                         |          |         |         |
|-------------------------------------|-------------------------|----------|---------|---------|
| 11.83 %                             | 2014                    | 5.00     | 105.20  | 11.0989 |
| 11.50 %                             | 2015                    | 1.00     | 104.40  | 10.8960 |
| 11.50 %                             | 2015                    | 10.00    | 103.45  | 11.0221 |
| 11.50 %                             | 2015                    | 0.50     | 103.80  | 10.9754 |
| 11.50 %                             | 2015                    | 1.00     | 104.00  | 10.9489 |
| 12.30 %                             | 2016                    | 10.00    | 109.45  | 11.0321 |
| 12.30 %                             | 2016                    | 0.95     | 109.60  | 11.0135 |
| 12.30 %                             | 2016                    | 9.246    | 109.60  | 11.0135 |
| 12.30 %                             | 2016                    | 10.00    | 109.40  | 11.0384 |
| 12.60 %                             | 2018                    | 5.00     | 112.00  | 11.0623 |
| 12.60 %                             | 2018                    | 0.009    | 112.40  | 11.0159 |
| 12.60 %                             | 2018                    | 0.132    | 112.40  | 11.0159 |
| 12.60 %                             | 2018                    | 0.14     | 112.40  | 11.0159 |
| 12.60 %                             | 2018                    | 0.143    | 112.40  | 11.0159 |
| 12.60 %                             | 2018                    | 0.10     | 112.90  | 10.9582 |
| Total                               |                         | 880.9875 |         |         |
| B. State Government Securities      |                         |          |         |         |
| 12.25%                              | ANDHRA PRADESH SDL 2009 | 5.00     | 107.04  | 11.0005 |
| 11.08%                              | KARNATAKA G.S. 2010     | 3.00     | 101.05  | 10.8976 |
| 11.50%                              | TAMIL NADU 2011         | 1.00     | 102.35  | 11.1235 |
| 12.00%                              | MAHARASHTRA S.D. 2011   | 0.50     | 106.35  | 11.0138 |
| Total                               |                         | 9.50     |         |         |
| C. Treasury Bills                   |                         |          |         |         |
| (i) 14 Day Bills (Maturity-wise)    |                         |          |         |         |
| (DD/MM/YYYY)                        |                         |          |         |         |
|                                     | 25/03/2000              | 4.00     | 99.9493 | 9.2321  |
|                                     | 01/04/2000              | 10.00    | 99.7479 | 10.2218 |
| Total                               |                         | 14.00    |         |         |
| (ii) 91 Day Bills (Maturity-wise)   |                         |          |         |         |
| (DD/MM/YYYY)                        |                         |          |         |         |
|                                     | 27/03/2000              | 1.00     | 99.9004 | 9.0726  |
|                                     | 08/04/2000              | 1.00     | 99.6201 | 8.6757  |
|                                     | 06/05/2000              | 8.50     | 98.8972 | 9.2249  |
|                                     | 27/05/2000              | 15.00    | 98.4225 | 8.9756  |
|                                     | 10/06/2000              | 20.00    | 98.0789 | 9.0250  |
| Total                               |                         | 45.50    |         |         |
| (iii) 182 Day Bills (Maturity-wise) |                         |          |         |         |
| (DD/MM/YYYY)                        |                         |          |         |         |
|                                     | 25/05/2000              | 9.00     | 98.4871 | 8.8755  |
|                                     | 25/05/2000              | 10.00    | 98.3450 | 9.7231  |
|                                     | 22/06/2000              | 4.50     | 97.7816 | 9.0749  |
|                                     | 20/07/2000              | 11.00    | 97.0418 | 9.3244  |
| Total                               |                         | 34.50    |         |         |
| (iv) 364 Day Bills (Maturity-wise)  |                         |          |         |         |
| (DD/MM/YYYY)                        |                         |          |         |         |
|                                     | 05/05/2000              | 4.00     | 98.9624 | 8.8755  |
|                                     | 29/06/2000              | 6.60     | 97.5383 | 9.3742  |
|                                     | 27/07/2000              | 1.75     | 96.9868 | 8.9752  |
|                                     | 21/09/2000              | 4.00     | 95.7051 | 8.9753  |
|                                     | 02/11/2000              | 50.00    | 94.4199 | 9.6036  |
|                                     | 02/11/2000              | 40.00    | 94.4199 | 9.6036  |
|                                     | 16/11/2000              | 2.00     | 94.2363 | 9.3542  |
|                                     | 27/12/2000              | 67.50    | 93.1105 | 9.6535  |

|            |        |         |        |
|------------|--------|---------|--------|
| 27/12/2000 | 50.00  | 93.1105 | 9.6535 |
| 27/12/2000 | 10.88  | 93.1105 | 9.6535 |
| 11/01/2001 | 5.00   | 92.7184 | 9.7233 |
| 08/02/2001 | 5.00   | 92.5686 | 9.0751 |
| Total      | 246.73 |         |        |

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                            | 25.00                                          | 100.40                                  | 9.85                      | 15                              |
| 11.64 % 2000                            | 25.00                                          | 100.40                                  | 9.85                      | 15                              |
| 11.64 % 2000                            | 25.00                                          | 100.40                                  | 9.85                      | 15                              |
| 11.64 % 2000                            | 25.00                                          | 100.40                                  | 9.85                      | 15                              |
| 11.64 % 2000                            | 39.00                                          | 100.70                                  | 10.15                     | 4                               |
| 11.64 % 2000                            | 25.00                                          | 100.64                                  | 10.30                     | 1                               |
| 10.85 % 2001                            | 30.00                                          | 101.15                                  | 10.25                     | 5                               |
| 10.85 % 2001                            | 20.00                                          | 101.15                                  | 10.25                     | 4                               |
| 10.85 % 2001                            | 25.00                                          | 101.05                                  | 11.25                     | 15                              |
| 11.15 % 2002                            | 25.00                                          | 102.10                                  | 10.25                     | 4                               |
| 11.55 % 2002(I)                         | 20.00                                          | 103.25                                  | 10.15                     | 4                               |
| 11.10 % 2003                            | 40.00                                          | 102.25                                  | 10.15                     | 4                               |
| 11.95 % 2004                            | 40.00                                          | 105.30                                  | 10.15                     | 4                               |
| Total                                   | 364.00                                         |                                         |                           |                                 |
| B. Treasury Bills                       |                                                |                                         |                           |                                 |
| (i) 364 Day Bills (Maturity-wise)       |                                                |                                         |                           |                                 |
| (DD/MM/YYYY)                            |                                                |                                         |                           |                                 |
| 01/06/2000                              | 25.00                                          | 98.2477                                 | 10.90                     | 15                              |
| 13/07/2000                              | 30.00                                          | 97.1820                                 | 10.00                     | 4                               |
| 13/07/2000                              | 25.00                                          | 97.1820                                 | 10.00                     | 4                               |
| Total                                   | 80.00                                          |                                         |                           |                                 |

\* Relate to the first leg of Repos

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

Date : 23 March 2000