

# Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 19 May 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 |                                         |                                  |                     |
| Contract Date : May 16, 2000           |                                         |                                  |                     |
| 12.00 % 2008                           | 5.00                                    | 109.18                           | 10.2815             |
| 11.99 % 2009                           | 5.00                                    | 109.03                           | 10.4043             |
| 11.83 % 2014                           | 3.00                                    | 107.65                           | 10.7747             |
| 10.70 % 2020                           | 20.00                                   | 99.60                            | 10.7471             |
| Contract Date : May 17, 2000           |                                         |                                  |                     |
| 12.08 % 2001                           | 5.00                                    | 102.86                           | 9.2947              |
| 12.08 % 2001                           | 5.00                                    | 102.88                           | 9.2758              |
| 12.08 % 2001                           | 5.00                                    | 102.85                           | 9.3041              |
| 12.08 % 2001                           | 5.00                                    | 102.85                           | 9.3041              |
| 11.55 % 2001                           | 5.00                                    | 102.415                          | 9.2176              |
| 11.75 % 2001                           | 0.01                                    | 103.30                           | 8.9218              |
| 11.75 % 2001                           | 5.00                                    | 102.90                           | 9.2534              |
| 13.55 % 2001                           | 10.00                                   | 105.80                           | 9.3810              |
| 11.47 % 2001                           | 5.00                                    | 103.00                           | 9.3471              |
| 6.00 % 2002                            | 5.00                                    | 108.00                           | #                   |
| 12.50 % 2004                           | 10.00                                   | 108.94                           | 9.6549              |
| 12.50 % 2004                           | 5.00                                    | 108.94                           | 9.6549              |
| 12.50 % 2004                           | 5.00                                    | 108.94                           | 9.6549              |
| 12.50 % 2004                           | 5.00                                    | 108.945                          | 9.6534              |
| 12.50 % 2004                           | 10.00                                   | 108.94                           | 9.6549              |
| 12.50 % 2004                           | 15.00                                   | 108.94                           | 9.6549              |
| 9.90 % 2005                            | 5.00                                    | 100.34                           | 9.8077              |
| 9.90 % 2005                            | 5.00                                    | 100.335                          | 9.8090              |
| 9.90 % 2005                            | 5.00                                    | 100.34                           | 9.8077              |
| 9.90 % 2005                            | 5.00                                    | 100.34                           | 9.8077              |
| 9.90 % 2005                            | 5.00                                    | 100.335                          | 9.8090              |
| 11.75 % 2006                           | 5.00                                    | 107.875                          | 9.9518              |
| 11.75 % 2006                           | 5.00                                    | 107.86                           | 9.9550              |
| 11.75 % 2006                           | 5.00                                    | 107.875                          | 9.9518              |
| 11.90 % 2007                           | 5.00                                    | 108.82                           | 10.1151             |
| 12.00 % 2008                           | 10.00                                   | 109.13                           | 10.2898             |
| 12.00 % 2008                           | 5.00                                    | 109.13                           | 10.2898             |
| 12.00 % 2008                           | 5.00                                    | 109.135                          | 10.2889             |
| 11.99 % 2009                           | 10.00                                   | 108.98                           | 10.4122             |
| 11.99 % 2009                           | 5.00                                    | 108.98                           | 10.4122             |
| 11.99 % 2009                           | 5.00                                    | 108.985                          | 10.4114             |
| 12.40 % 2013                           | 10.00                                   | 111.28                           | 10.7763             |
| 12.40 % 2013                           | 5.00                                    | 111.28                           | 10.7763             |
| 11.83 % 2014                           | 0.005                                   | 107.93                           | 10.7381             |

|                              |         |       |         |         |
|------------------------------|---------|-------|---------|---------|
| 11.83 %                      | 2014    | 5.00  | 107.50  | 10.7941 |
| 11.83 %                      | 2014    | 10.00 | 107.51  | 10.7928 |
| 11.83 %                      | 2014    | 5.00  | 107.50  | 10.7941 |
| 11.83 %                      | 2014    | 5.00  | 107.51  | 10.7928 |
| 11.83 %                      | 2014    | 50.00 | 107.50  | 10.7941 |
| 11.83 %                      | 2014    | 15.00 | 107.51  | 10.7928 |
| 11.83 %                      | 2014    | 5.00  | 107.51  | 10.7928 |
| 11.83 %                      | 2014    | 0.56  | 107.80  | 10.7550 |
| 12.30 %                      | 2016    | 10.00 | 110.95  | 10.8440 |
| 12.30 %                      | 2016    | 10.00 | 110.95  | 10.8440 |
| 12.30 %                      | 2016    | 30.00 | 110.95  | 10.8440 |
| 10.70 %                      | 2020    | 5.00  | 99.70   | 10.7347 |
| 10.70 %                      | 2020    | 5.00  | 99.605  | 10.7464 |
| 10.70 %                      | 2020    | 5.00  | 99.62   | 10.7446 |
| Contract Date : May 19, 2000 |         |       |         |         |
| 11.40 %                      | 2000    | 5.00  | 100.80  | 9.0263  |
| 13.85 %                      | 2001    | 10.00 | 103.60  | 9.3060  |
| 11.55 %                      | 2001    | 5.00  | 102.38  | 9.2405  |
| 10.85 %                      | 2001    | 5.00  | 101.69  | 9.2960  |
| 11.75 %                      | 2001    | 10.00 | 102.85  | 9.2850  |
| 11.75 %                      | 2001    | 5.00  | 102.83  | 9.3017  |
| 11.75 %                      | 2001    | 5.00  | 102.83  | 9.3017  |
| 11.75 %                      | 2001    | 5.00  | 102.865 | 9.2724  |
| 11.75 %                      | 2001    | 5.00  | 102.875 | 9.2641  |
| 11.75 %                      | 2001    | 5.00  | 102.82  | 9.3100  |
| 12.69 %                      | 2002    | 10.00 | 105.76  | 9.4219  |
| 12.69 %                      | 2002    | 5.00  | 105.76  | 9.4219  |
| 11.15 %                      | 2002    | 0.15  | 103.60  | 9.3472  |
| 11.15 %                      | 2002    | 5.00  | 103.46  | 9.4151  |
| 11.15 %                      | 2002    | 5.00  | 103.48  | 9.4054  |
| 11.15 %                      | 2002    | 5.00  | 103.48  | 9.4054  |
| 11.15 %                      | 2002    | 5.00  | 103.46  | 9.4151  |
| 11.15 %                      | 2002    | 5.00  | 103.43  | 9.4296  |
| 11.55 %                      | 2002(I) | 0.55  | 104.50  | 9.4767  |
| 11.10 %                      | 2003    | 5.00  | 103.95  | 9.4927  |
| 11.10 %                      | 2003    | 5.00  | 103.91  | 9.5085  |
| 11.10 %                      | 2003    | 5.00  | 103.95  | 9.4927  |
| 11.10 %                      | 2003    | 10.00 | 103.90  | 9.5124  |
| 11.10 %                      | 2003    | 10.00 | 103.94  | 9.4966  |
| 11.10 %                      | 2003    | 5.00  | 103.94  | 9.4966  |
| 11.83 %                      | 2003    | 5.00  | 106.06  | 9.5526  |
| 12.50 %                      | 2004    | 5.00  | 108.85  | 9.6785  |
| 12.50 %                      | 2004    | 5.00  | 108.82  | 9.6876  |
| 12.50 %                      | 2004    | 5.00  | 108.80  | 9.6936  |
| 12.50 %                      | 2004    | 5.00  | 108.85  | 9.6785  |
| 12.50 %                      | 2004    | 5.00  | 108.84  | 9.6815  |
| 12.50 %                      | 2004    | 5.00  | 108.835 | 9.6830  |
| 12.50 %                      | 2004    | 25.00 | 108.955 | 9.6470  |
| 12.50 %                      | 2004    | 25.00 | 108.955 | 9.6470  |
| 12.50 %                      | 2004    | 5.00  | 108.82  | 9.6876  |
| 12.50 %                      | 2004    | 10.00 | 108.85  | 9.6785  |
| 12.50 %                      | 2004    | 5.00  | 108.825 | 9.6861  |
| 12.50 %                      | 2004    | 5.00  | 108.80  | 9.6936  |
| 12.50 %                      | 2004    | 5.00  | 108.87  | 9.6725  |
| 12.50 %                      | 2004    | 5.00  | 108.83  | 9.6846  |

|         |      |       |         |        |
|---------|------|-------|---------|--------|
| 12.50 % | 2004 | 5.00  | 108.84  | 9.6815 |
| 12.50 % | 2004 | 5.00  | 108.85  | 9.6785 |
| 12.50 % | 2004 | 5.00  | 108.87  | 9.6725 |
| 12.50 % | 2004 | 5.00  | 108.87  | 9.6725 |
| 12.50 % | 2004 | 5.00  | 108.85  | 9.6785 |
| 12.50 % | 2004 | 5.00  | 108.80  | 9.6936 |
| 12.50 % | 2004 | 5.00  | 108.87  | 9.6725 |
| 12.50 % | 2004 | 5.00  | 108.85  | 9.6785 |
| 12.50 % | 2004 | 5.00  | 108.80  | 9.6936 |
| 12.50 % | 2004 | 10.00 | 108.80  | 9.6936 |
| 12.50 % | 2004 | 5.00  | 108.805 | 9.6921 |
| 12.50 % | 2004 | 5.00  | 108.85  | 9.6785 |
| 12.50 % | 2004 | 5.00  | 108.82  | 9.6876 |
| 12.50 % | 2004 | 5.00  | 108.85  | 9.6785 |
| 12.50 % | 2004 | 5.00  | 108.80  | 9.6936 |
| 11.50 % | 2004 | 5.00  | 105.86  | 9.6856 |
| 11.50 % | 2004 | 10.00 | 105.82  | 9.6975 |
| 11.50 % | 2004 | 5.00  | 105.84  | 9.6916 |
| 11.50 % | 2004 | 5.00  | 105.82  | 9.6975 |
| 11.95 % | 2004 | 5.00  | 107.47  | 9.7232 |
| 11.98 % | 2004 | 10.00 | 107.83  | 9.7011 |
| 11.98 % | 2004 | 30.00 | 107.80  | 9.7094 |
| 11.98 % | 2004 | 5.00  | 107.78  | 9.7149 |
| 11.98 % | 2004 | 5.00  | 107.86  | 9.6929 |
| 11.98 % | 2004 | 5.00  | 107.80  | 9.7094 |
| 11.98 % | 2004 | 5.00  | 107.82  | 9.7039 |
| 11.98 % | 2004 | 5.00  | 107.82  | 9.7039 |
| 11.98 % | 2004 | 5.00  | 107.78  | 9.7149 |
| 9.90 %  | 2005 | 5.00  | 100.29  | 9.8204 |
| 9.90 %  | 2005 | 5.00  | 100.30  | 9.8178 |
| 9.90 %  | 2005 | 5.00  | 100.31  | 9.8152 |
| 9.90 %  | 2005 | 5.00  | 100.31  | 9.8152 |
| 9.90 %  | 2005 | 5.00  | 100.31  | 9.8152 |
| 9.90 %  | 2005 | 5.00  | 100.31  | 9.8152 |
| 9.90 %  | 2005 | 5.00  | 100.31  | 9.8152 |
| 9.90 %  | 2005 | 5.00  | 100.30  | 9.8178 |
| 9.90 %  | 2005 | 5.00  | 100.25  | 9.8308 |
| 9.90 %  | 2005 | 5.00  | 100.31  | 9.8152 |
| 9.90 %  | 2005 | 5.00  | 100.30  | 9.8178 |
| 9.90 %  | 2005 | 5.00  | 100.335 | 9.8087 |
| 9.90 %  | 2005 | 10.00 | 100.31  | 9.8152 |
| 9.90 %  | 2005 | 5.00  | 100.30  | 9.8178 |
| 9.90 %  | 2005 | 5.00  | 100.27  | 9.8256 |
| 11.19 % | 2005 | 5.00  | 105.35  | 9.8484 |
| 11.19 % | 2005 | 5.00  | 105.35  | 9.8484 |
| 11.19 % | 2005 | 5.00  | 105.35  | 9.8484 |
| 11.68 % | 2006 | 5.00  | 107.58  | 9.9437 |
| 11.68 % | 2006 | 15.00 | 107.59  | 9.9415 |
| 11.68 % | 2006 | 15.00 | 107.58  | 9.9437 |
| 11.68 % | 2006 | 10.00 | 107.58  | 9.9437 |
| 11.68 % | 2006 | 5.00  | 107.595 | 9.9404 |
| 11.68 % | 2006 | 20.00 | 107.585 | 9.9426 |
| 11.75 % | 2006 | 5.00  | 107.83  | 9.9601 |
| 11.75 % | 2006 | 5.00  | 107.83  | 9.9601 |
| 11.75 % | 2006 | 5.00  | 107.80  | 9.9666 |

|         |      |        |         |         |
|---------|------|--------|---------|---------|
| 12.00 % | 2008 | 5.00   | 109.00  | 10.3118 |
| 12.00 % | 2008 | 5.00   | 109.02  | 10.3082 |
| 12.00 % | 2008 | 5.00   | 109.00  | 10.3118 |
| 12.00 % | 2008 | 5.00   | 109.05  | 10.3029 |
| 12.00 % | 2008 | 5.00   | 109.05  | 10.3029 |
| 12.00 % | 2008 | 5.00   | 109.05  | 10.3029 |
| 12.00 % | 2008 | 5.00   | 109.05  | 10.3029 |
| 12.00 % | 2008 | 5.00   | 108.98  | 10.3153 |
| 11.99 % | 2009 | 10.00  | 108.89  | 10.4264 |
| 11.99 % | 2009 | 5.00   | 108.88  | 10.4280 |
| 11.99 % | 2009 | 5.00   | 108.87  | 10.4297 |
| 11.99 % | 2009 | 5.00   | 108.885 | 10.4272 |
| 11.99 % | 2009 | 5.00   | 108.885 | 10.4272 |
| 11.99 % | 2009 | 5.00   | 108.85  | 10.4330 |
| 11.99 % | 2009 | 5.00   | 108.85  | 10.4330 |
| 11.99 % | 2009 | 5.00   | 108.90  | 10.4247 |
| 10.25 % | 2012 | 3.9185 | 97.60   | 10.6065 |
| 10.00 % | 2014 | 2.5095 | 95.30   | 10.6518 |
| 11.83 % | 2014 | 1.00   | 107.60  | 10.7807 |
| 12.30 % | 2016 | 0.091  | 111.40  | 10.7891 |
| 10.70 % | 2020 | 0.06   | 99.80   | 10.7223 |

Total 1106.854

#### B. State Government Securities

Contract Date : May 17, 2000

|                                |       |        |         |
|--------------------------------|-------|--------|---------|
| 12.50% ANDHRA PRADESH SDL 2004 | 0.003 | 108.80 | 9.7511  |
| 11% PUNJAB SDL 2010            | 0.15  | 103.13 | 10.4780 |
| 11% RAJASTHAN SDL 2010         | 0.25  | 103.13 | 10.4780 |

Total 0.403

#### C. Treasury Bills

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

(DD/MM/YYYY)

Contract Date : May 19, 2000

|            |       |         |        |
|------------|-------|---------|--------|
| 27/05/2000 | 0.50  | 99.8337 | 7.5793 |
| 17/06/2000 | 1.00  | 99.3762 | 7.8789 |
| 17/06/2000 | 1.00  | 99.3762 | 7.8789 |
| 24/07/2000 | 15.00 | 98.4775 | 8.5266 |
| 01/08/2000 | 3.85  | 98.3549 | 8.2275 |

Total 21.35

##### (ii) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : May 19, 2000

|            |       |         |        |
|------------|-------|---------|--------|
| 03/05/2001 | 7.00  | 91.9549 | 9.1250 |
| 03/05/2001 | 10.00 | 91.9549 | 9.1250 |

Total 17.00

#### 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 |                                         |                                  |                    |                          |
| 12.30 % 2016                            | 5.00                                    | 111.10                           | 9.80               | 17                       |
| 12.30 % 2016                            | 5.00                                    | 111.10                           | 9.80               | 17                       |

|         |      |        |        |      |    |
|---------|------|--------|--------|------|----|
| 12.30 % | 2016 | 5.00   | 111.10 | 9.80 | 17 |
| 12.30 % | 2016 | 5.00   | 111.10 | 9.80 | 17 |
| 12.14 % | 2000 | 50.00  | 100.08 | 8.35 | 3  |
| 12.14 % | 2000 | 85.00  | 100.09 | 8.60 | 3  |
| 11.64 % | 2000 | 25.00  | 100.45 | 8.50 | 3  |
| 11.40 % | 2000 | 20.00  | 100.77 | 7.60 | 1  |
| 11.40 % | 2000 | 20.00  | 100.77 | 7.60 | 1  |
| 11.40 % | 2000 | 35.00  | 100.75 | 8.25 | 3  |
| 11.40 % | 2000 | 15.00  | 100.77 | 8.30 | 3  |
| 11.40 % | 2000 | 30.00  | 100.77 | 8.40 | 3  |
| 11.40 % | 2000 | 25.00  | 100.77 | 8.50 | 3  |
| 11.40 % | 2000 | 20.00  | 100.77 | 8.50 | 3  |
| 11.75 % | 2001 | 23.80  | 102.80 | 8.35 | 3  |
| 11.75 % | 2001 | 35.00  | 102.80 | 8.40 | 3  |
| 11.75 % | 2001 | 25.00  | 102.85 | 8.50 | 3  |
| 11.75 % | 2001 | 25.00  | 102.85 | 8.50 | 3  |
| 11.75 % | 2001 | 75.00  | 102.91 | 8.25 | 1  |
| 11.47 % | 2001 | 60.00  | 103.00 | 8.35 | 3  |
| 11.83 % | 2003 | 25.00  | 106.10 | 8.50 | 3  |
| 12.50 % | 2004 | 25.00  | 108.85 | 7.85 | 1  |
| 12.50 % | 2004 | 10.00  | 108.85 | 8.60 | 3  |
| 9.90 %  | 2005 | 25.00  | 100.27 | 8.50 | 3  |
| 9.90 %  | 2005 | 25.00  | 100.27 | 8.50 | 3  |
| 12.29 % | 2010 | 20.00  | 110.75 | 7.95 | 1  |
| 12.29 % | 2010 | 20.00  | 110.75 | 7.95 | 1  |
| 12.25 % | 2010 | 25.00  | 110.55 | 8.60 | 3  |
| 12.25 % | 2010 | 25.00  | 110.55 | 8.60 | 3  |
| 12.32 % | 2011 | 17.00  | 110.70 | 8.50 | 3  |
| Total   |      | 805.80 |        |      |    |

#### B. Treasury Bills

##### (i) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

|            |       |         |      |    |
|------------|-------|---------|------|----|
| 22/03/2001 | 9.00  | 92.7453 | 8.60 | 17 |
| 22/03/2001 | 25.00 | 92.7453 | 8.25 | 3  |
| Total      |       | 34.00   |      |    |

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\* Relate to the first leg of Repos

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

Date : 19 May 2000