

# Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 22 November 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 : November 21, 2000      |                                         |                                  |                     |
| 13.85 % 2001                           | 10.00                                   | 101.20                           | 10.1075             |
| 11.55 % 2001                           | 5.00                                    | 100.775                          | 10.1723             |
| 10.85 % 2001                           | 10.00                                   | 100.41                           | 10.1700             |
| 11.00 % 2002                           | 0.09                                    | 101.45                           | 9.9121              |
| 13.80 % 2002                           | 0.55                                    | 104.93                           | 10.2210             |
| 11.15 % 2002                           | 5.00                                    | 101.375                          | 10.2626             |
| 11.15 % 2002                           | 5.00                                    | 101.375                          | 10.2626             |
| 11.15 % 2002                           | 10.00                                   | 101.38                           | 10.2595             |
| 11.10 % 2003                           | 5.00                                    | 101.53                           | 10.3453             |
| 12.50 % 2004                           | 5.00                                    | 105.59                           | 10.4609             |
| 12.50 % 2004                           | 5.00                                    | 105.59                           | 10.4609             |
| 12.50 % 2004                           | 5.00                                    | 105.59                           | 10.4609             |
| 12.50 % 2004                           | 5.00                                    | 105.595                          | 10.4591             |
| 12.50 % 2004                           | 1.00                                    | 105.51                           | 10.4889             |
| 11.50 % 2004                           | 5.00                                    | 102.85                           | 10.4949             |
| 12.59 % 2004                           | 0.11                                    | 106.40                           | 10.3940             |
| 14.00 % 2005                           | 2.58                                    | 110.75                           | 10.9325             |
| 14.00 % 2005                           | 0.10                                    | 112.75                           | 10.4053             |
| 11.19 % 2005                           | 5.00                                    | 102.12                           | 10.5983             |
| 11.19 % 2005                           | 5.00                                    | 102.13                           | 10.5956             |
| 14.00 % 2005 (INSTA                    | 10.00                                   | 111.915                          | 10.7489             |
| 11.68 % 2006                           | 5.00                                    | 103.61                           | 10.7725             |
| 11.68 % 2006                           | 5.00                                    | 103.63                           | 10.7676             |
| 11.68 % 2006                           | 5.00                                    | 103.63                           | 10.7676             |
| 11.75 % 2006                           | 10.00                                   | 103.88                           | 10.7779             |
| 11.00 % 2006                           | 5.00                                    | 100.99                           | 10.7547             |
| 11.00 % 2006                           | 5.00                                    | 100.99                           | 10.7547             |
| 13.65 % 2007                           | 0.15                                    | 111.35                           | 11.0752             |
| 13.05 % 2007                           | 0.01                                    | 108.75                           | 11.1028             |
| 11.90 % 2007                           | 0.50                                    | 104.30                           | 10.9585             |
| 11.40 % 2008                           | 5.00                                    | 101.65                           | 11.0707             |
| 11.40 % 2008                           | 5.00                                    | 101.66                           | 11.0688             |
| 11.40 % 2008                           | 5.00                                    | 101.65                           | 11.0707             |
| 11.40 % 2008                           | 5.00                                    | 101.69                           | 11.0630             |
| 11.40 % 2008                           | 10.00                                   | 101.65                           | 11.0707             |
| 11.40 % 2008                           | 5.00                                    | 101.68                           | 11.0649             |
| 11.40 % 2008                           | 5.00                                    | 101.68                           | 11.0649             |
| 11.99 % 2009                           | 5.00                                    | 104.26                           | 11.1878             |

|                                   |      |       |         |         |
|-----------------------------------|------|-------|---------|---------|
| 11.99 %                           | 2009 | 5.00  | 104.255 | 11.1887 |
| 11.99 %                           | 2009 | 5.00  | 104.23  | 11.1932 |
| 11.30 %                           | 2010 | 0.04  | 100.55  | 11.1993 |
| 11.30 %                           | 2010 | 0.09  | 100.25  | 11.2507 |
| 11.30 %                           | 2010 | 1.50  | 100.35  | 11.2336 |
| 11.30 %                           | 2010 | 0.10  | 100.20  | 11.2593 |
| 11.03 %                           | 2012 | 2.00  | 97.07   | 11.4870 |
| 11.03 %                           | 2012 | 0.35  | 97.11   | 11.4806 |
| 11.03 %                           | 2012 | 5.00  | 96.95   | 11.5064 |
| 11.03 %                           | 2012 | 10.00 | 96.96   | 11.5047 |
| 11.03 %                           | 2012 | 1.00  | 97.09   | 11.4838 |
| 11.03 %                           | 2012 | 2.00  | 97.06   | 11.4886 |
| 11.03 %                           | 2012 | 5.00  | 97.00   | 11.4983 |
| 11.03 %                           | 2012 | 5.00  | 96.99   | 11.4999 |
| 11.03 %                           | 2012 | 0.35  | 97.60   | 11.4020 |
| 11.03 %                           | 2012 | 5.00  | 97.00   | 11.4983 |
| 11.03 %                           | 2012 | 5.00  | 96.98   | 11.5015 |
| 11.03 %                           | 2012 | 0.25  | 97.10   | 11.4822 |
| 10.79 %                           | 2015 | 0.50  | 97.75   | 11.1056 |
| 11.43 %                           | 2015 | 0.20  | 98.90   | 11.5818 |
| 11.43 %                           | 2015 | 1.50  | 99.40   | 11.5100 |
| 11.43 %                           | 2015 | 0.09  | 99.00   | 11.5674 |
| 11.43 %                           | 2015 | 0.10  | 99.25   | 11.5315 |
| 11.43 %                           | 2015 | 0.50  | 98.95   | 11.5746 |
| Contract Date : November 22, 2000 |      |       |         |         |
| 13.85 %                           | 2001 | 5.00  | 101.16  | 10.1962 |
| 11.55 %                           | 2001 | 25.00 | 108.77  | -2.5845 |
| 10.85 %                           | 2001 | 5.00  | 100.40  | 10.1829 |
| 10.85 %                           | 2001 | 5.00  | 100.40  | 10.1829 |
| 11.75 %                           | 2001 | 10.00 | 101.10  | 10.1554 |
| 13.55 %                           | 2001 | 5.00  | 103.06  | 10.2899 |
| 13.55 %                           | 2001 | 10.00 | 103.06  | 10.2899 |
| 13.55 %                           | 2001 | 15.00 | 103.07  | 10.2795 |
| 13.55 %                           | 2001 | 20.00 | 103.06  | 10.2899 |
| 11.15 %                           | 2002 | 10.00 | 101.41  | 10.2395 |
| 11.15 %                           | 2002 | 5.00  | 101.40  | 10.2457 |
| 11.15 %                           | 2002 | 10.00 | 101.405 | 10.2426 |
| 11.15 %                           | 2002 | 5.00  | 101.415 | 10.2363 |
| 11.15 %                           | 2002 | 10.00 | 101.39  | 10.2519 |
| 11.15 %                           | 2002 | 10.00 | 101.405 | 10.2426 |
| 11.15 %                           | 2002 | 10.00 | 101.41  | 10.2395 |
| 11.15 %                           | 2002 | 10.00 | 101.41  | 10.2395 |
| 11.15 %                           | 2002 | 10.00 | 101.41  | 10.2395 |
| 11.15 %                           | 2002 | 10.00 | 101.39  | 10.2519 |
| 13.82 %                           | 2002 | 5.00  | 105.54  | 10.3805 |
| 11.10 %                           | 2003 | 5.00  | 101.54  | 10.3395 |
| 11.10 %                           | 2003 | 5.00  | 101.54  | 10.3395 |
| 11.10 %                           | 2003 | 10.00 | 101.54  | 10.3395 |
| 11.10 %                           | 2003 | 10.00 | 101.53  | 10.3443 |
| 11.10 %                           | 2003 | 5.00  | 101.54  | 10.3395 |
| 12.50 %                           | 2004 | 10.00 | 105.63  | 10.4454 |
| 12.50 %                           | 2004 | 5.00  | 105.63  | 10.4454 |
| 12.50 %                           | 2004 | 5.00  | 105.63  | 10.4454 |
| 12.50 %                           | 2004 | 5.00  | 105.59  | 10.4594 |
| 12.50 %                           | 2004 | 5.00  | 105.62  | 10.4489 |

|         |      |       |         |         |
|---------|------|-------|---------|---------|
| 12.50 % | 2004 | 5.00  | 105.62  | 10.4489 |
| 12.50 % | 2004 | 5.00  | 105.61  | 10.4524 |
| 12.50 % | 2004 | 5.00  | 105.62  | 10.4489 |
| 12.50 % | 2004 | 5.00  | 105.62  | 10.4489 |
| 12.50 % | 2004 | 5.00  | 105.625 | 10.4471 |
| 12.50 % | 2004 | 10.00 | 105.625 | 10.4471 |
| 11.50 % | 2004 | 5.00  | 102.85  | 10.4940 |
| 12.59 % | 2004 | 5.00  | 105.82  | 10.5842 |
| 11.75 % | 2004 | 5.00  | 103.46  | 10.5564 |
| 11.98 % | 2004 | 5.00  | 104.45  | 10.5155 |
| 9.90 %  | 2005 | 5.00  | 97.52   | 10.6127 |
| 11.19 % | 2005 | 10.00 | 102.14  | 10.5926 |
| 11.19 % | 2005 | 5.00  | 102.14  | 10.5926 |
| 11.19 % | 2005 | 10.00 | 102.14  | 10.5926 |
| 11.19 % | 2005 | 10.00 | 102.14  | 10.5926 |
| 11.19 % | 2005 | 5.00  | 102.14  | 10.5926 |
| 11.19 % | 2005 | 5.00  | 102.14  | 10.5926 |
| 11.19 % | 2005 | 5.00  | 102.14  | 10.5926 |
| 11.19 % | 2005 | 5.00  | 102.14  | 10.5926 |
| 11.75 % | 2006 | 5.00  | 103.855 | 10.7835 |
| 11.00 % | 2006 | 5.00  | 101.01  | 10.7499 |
| 11.00 % | 2006 | 5.00  | 101.01  | 10.7499 |
| 11.00 % | 2006 | 5.00  | 100.96  | 10.7618 |
| 11.00 % | 2006 | 5.00  | 100.96  | 10.7618 |
| 11.00 % | 2006 | 5.00  | 100.96  | 10.7618 |
| 11.40 % | 2008 | 5.00  | 101.67  | 11.0668 |
| 11.40 % | 2008 | 5.00  | 101.645 | 11.0716 |
| 11.40 % | 2008 | 5.00  | 101.64  | 11.0725 |
| 11.40 % | 2008 | 10.00 | 101.67  | 11.0668 |
| 11.40 % | 2008 | 5.00  | 101.66  | 11.0687 |
| 11.40 % | 2008 | 5.00  | 101.66  | 11.0687 |
| 11.40 % | 2008 | 5.00  | 101.65  | 11.0706 |
| 11.40 % | 2008 | 5.00  | 101.64  | 11.0725 |
| 11.40 % | 2008 | 5.00  | 101.65  | 11.0706 |
| 11.40 % | 2008 | 5.00  | 101.67  | 11.0668 |
| 11.40 % | 2008 | 5.00  | 101.68  | 11.0648 |
| 11.40 % | 2008 | 5.00  | 101.68  | 11.0648 |
| 11.40 % | 2008 | 25.00 | 101.60  | 11.0803 |
| 11.40 % | 2008 | 5.00  | 101.68  | 11.0648 |
| 11.40 % | 2008 | 5.00  | 101.68  | 11.0648 |
| 11.40 % | 2008 | 15.00 | 101.68  | 11.0648 |
| 11.40 % | 2008 | 5.00  | 101.65  | 11.0706 |
| 11.40 % | 2008 | 5.00  | 101.64  | 11.0725 |
| 11.40 % | 2008 | 10.00 | 101.66  | 11.0687 |
| 11.40 % | 2008 | 5.00  | 101.64  | 11.0725 |
| 11.40 % | 2008 | 5.00  | 101.64  | 11.0725 |
| 11.40 % | 2008 | 5.00  | 101.65  | 11.0706 |
| 11.40 % | 2008 | 5.00  | 101.64  | 11.0725 |
| 11.40 % | 2008 | 5.00  | 101.69  | 11.0629 |
| 11.40 % | 2008 | 5.00  | 101.69  | 11.0629 |
| 11.40 % | 2008 | 5.00  | 101.64  | 11.0725 |
| 11.40 % | 2008 | 5.00  | 101.65  | 11.0706 |
| 11.40 % | 2008 | 5.00  | 101.64  | 11.0725 |
| 11.40 % | 2008 | 5.00  | 101.64  | 11.0725 |
| 11.40 % | 2008 | 25.00 | 101.62  | 11.0764 |

|         |      |           |         |         |
|---------|------|-----------|---------|---------|
| 11.40 % | 2008 | 5.00      | 101.65  | 11.0706 |
| 11.99 % | 2009 | 5.00      | 104.22  | 11.1948 |
| 11.99 % | 2009 | 5.00      | 104.215 | 11.1957 |
| 11.99 % | 2009 | 5.00      | 104.22  | 11.1948 |
| 11.99 % | 2009 | 5.00      | 104.22  | 11.1948 |
| 11.30 % | 2010 | 10.00     | 99.91   | 11.3093 |
| 11.30 % | 2010 | 5.00      | 99.915  | 11.3084 |
| 11.30 % | 2010 | 10.00     | 99.91   | 11.3093 |
| 11.30 % | 2010 | 5.00      | 99.89   | 11.3127 |
| 11.30 % | 2010 | 20.00     | 99.90   | 11.3110 |
| 11.30 % | 2010 | 15.00     | 99.895  | 11.3119 |
| 11.30 % | 2010 | 5.00      | 99.89   | 11.3127 |
| 11.30 % | 2010 | 5.00      | 99.89   | 11.3127 |
| 11.30 % | 2010 | 10.00     | 99.885  | 11.3136 |
| 11.30 % | 2010 | 5.00      | 99.90   | 11.3110 |
| 11.30 % | 2010 | 5.00      | 99.90   | 11.3110 |
| 11.03 % | 2012 | 0.32      | 97.00   | 11.4984 |
| 11.03 % | 2012 | 5.00      | 96.90   | 11.5145 |
| 11.03 % | 2012 | 1.00      | 97.15   | 11.4742 |
| 11.03 % | 2012 | 5.00      | 96.89   | 11.5162 |
| 11.03 % | 2012 | 10.00     | 96.88   | 11.5178 |
| 11.03 % | 2012 | 5.00      | 96.90   | 11.5145 |
| 11.03 % | 2012 | 5.00      | 96.90   | 11.5145 |
| 11.03 % | 2012 | 10.00     | 96.91   | 11.5129 |
| 11.03 % | 2012 | 5.00      | 96.90   | 11.5145 |
| 11.03 % | 2012 | 5.00      | 96.91   | 11.5129 |
| 11.03 % | 2012 | 25.00     | 96.89   | 11.5162 |
| 11.03 % | 2012 | 5.00      | 96.90   | 11.5145 |
| 11.03 % | 2012 | 25.00     | 96.90   | 11.5145 |
| 11.03 % | 2012 | 5.00      | 96.90   | 11.5145 |
| 11.03 % | 2012 | 5.00      | 96.90   | 11.5145 |
| 11.03 % | 2012 | 5.00      | 96.90   | 11.5145 |
| 11.03 % | 2012 | 5.00      | 96.89   | 11.5162 |
| 11.03 % | 2012 | 5.00      | 96.90   | 11.5145 |
| 11.03 % | 2012 | 5.00      | 96.88   | 11.5178 |
| 11.03 % | 2012 | 5.00      | 96.88   | 11.5178 |
| 11.03 % | 2012 | 10.00     | 96.89   | 11.5162 |
| 11.03 % | 2012 | 10.00     | 96.89   | 11.5162 |
| 11.03 % | 2012 | 15.00     | 96.88   | 11.5178 |
| 11.03 % | 2012 | 4.335     | 97.06   | 11.4887 |
| 11.03 % | 2012 | 4.5775    | 97.06   | 11.4887 |
| 11.03 % | 2012 | 3.00      | 96.94   | 11.5081 |
| 11.03 % | 2012 | 10.00     | 96.88   | 11.5178 |
| 11.03 % | 2012 | 10.00     | 96.885  | 11.5170 |
| 11.03 % | 2012 | 25.00     | 96.89   | 11.5162 |
| 11.03 % | 2012 | 5.00      | 96.90   | 11.5145 |
| 11.03 % | 2012 | 20.00     | 96.875  | 11.5186 |
| 11.03 % | 2012 | 5.00      | 96.88   | 11.5178 |
| 11.43 % | 2015 | 10.00     | 98.75   | 11.6035 |
| 11.43 % | 2015 | 0.98      | 98.85   | 11.5891 |
| Total   |      | 1244.8725 |         |         |

B. State Government Securities

Contract Date : November 21, 2000

|                             |       |        |         |
|-----------------------------|-------|--------|---------|
| 12.25% MAHARASHTRA SDL 2009 | 0.023 | 104.92 | 11.3237 |
|-----------------------------|-------|--------|---------|

|                                    |        |        |         |
|------------------------------------|--------|--------|---------|
| 12.00% ANDHRA PRADESH SDL 2010     | 1.00   | 102.30 | 11.5960 |
| 12.00% ANDHRA PRADESH S.D.<br>2011 | 1.50   | 102.15 | 11.6408 |
| Contract Date : November 22, 2000  |        |        |         |
| 12.00% ANDHRA PRADESH SDL 2010     | 10.00  | 102.55 | 11.5534 |
| 12.00% RAJASTHAN SDL 2010          | 2.723  | 102.75 | 11.5196 |
| 12.00% GUJARAT SDL 2010            | 1.288  | 102.45 | 11.5704 |
| Total                              | 16.534 |        |         |

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : November 22, 2000

|            |       |         |        |
|------------|-------|---------|--------|
| 27/11/2000 | 19.00 | 99.8834 | 8.4984 |
| 27/11/2000 | 0.95  | 99.8892 | 8.0752 |
| 27/11/2000 | 3.00  | 99.8905 | 7.9803 |

Total 22.95

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : November 22, 2000

|            |      |         |        |
|------------|------|---------|--------|
| 29/01/2001 | 5.00 | 98.2465 | 9.5539 |
|------------|------|---------|--------|

Total 5.00

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : November 21, 2000

|            |      |         |         |
|------------|------|---------|---------|
| 10/05/2001 | 2.00 | 95.5200 | 10.0424 |
|------------|------|---------|---------|

Total 2.00

(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : November 21, 2000

|            |       |         |         |
|------------|-------|---------|---------|
| 05/04/2001 | 15.00 | 96.5271 | 9.7009  |
| 28/06/2001 | 25.00 | 94.3002 | 10.0463 |
| 23/08/2001 | 5.00  | 92.8895 | 10.1322 |
| 23/08/2001 | 0.815 | 92.9200 | 10.0854 |
| 01/11/2001 | 10.00 | 91.2378 | 10.1326 |
| 01/11/2001 | 10.00 | 91.2064 | 10.1724 |
| 01/11/2001 | 5.00  | 91.2378 | 10.1326 |
| 01/11/2001 | 15.00 | 91.2378 | 10.1326 |
| 01/11/2001 | 10.00 | 91.2299 | 10.1426 |

Contract Date : November 22, 2000

|            |        |         |         |
|------------|--------|---------|---------|
| 28/06/2001 | 10.00  | 94.3109 | 10.0723 |
| 12/07/2001 | 15.00  | 93.9675 | 10.0724 |
| 26/07/2001 | 35.00  | 93.6267 | 10.0724 |
| 09/08/2001 | 0.005  | 93.3504 | 9.9726  |
| 18/10/2001 | 11.945 | 91.5719 | 10.1521 |
| 01/11/2001 | 7.4075 | 91.2378 | 10.1620 |
| 01/11/2001 | 10.00  | 91.2378 | 10.1620 |
| 15/11/2001 | 10.00  | 90.9217 | 10.1521 |

Total 195.1725

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

| Nomenclature | Amount | Price * | Repo Rate | Repo |
|--------------|--------|---------|-----------|------|
|--------------|--------|---------|-----------|------|

| (1)                                     | (Face Value)<br>(in Rs.Crore) | Per Rs.100<br>Nominal | (%pa) | Period<br>(Days) |
|-----------------------------------------|-------------------------------|-----------------------|-------|------------------|
| (2)                                     | (3)                           | (4)                   | (5)   |                  |
| -----                                   |                               |                       |       |                  |
| A. Government of India Dated Securities |                               |                       |       |                  |
| 12.32 % 2011                            | 25.00                         | 105.45                | 8.70  | 1                |
| 12.32 % 2011                            | 25.00                         | 105.45                | 8.70  | 1                |
| 12.32 % 2011                            | 25.00                         | 105.45                | 8.70  | 1                |
| 12.32 % 2011                            | 25.00                         | 105.45                | 8.70  | 1                |
| 11.83 % 2014                            | 25.00                         | 101.65                | 8.70  | 1                |
| 11.83 % 2014                            | 25.00                         | 101.65                | 8.70  | 1                |
| 11.83 % 2014                            | 25.00                         | 101.65                | 8.70  | 1                |
| 11.83 % 2014                            | 25.00                         | 101.65                | 8.70  | 1                |
| Total                                   | 225.00                        |                       |       |                  |
| B. Treasury Bills                       |                               |                       |       |                  |
| (i) 14 Day Bills (Maturity-wise)        |                               |                       |       |                  |
| (DD/MM/YYYY)                            |                               |                       |       |                  |
| (ii) 91 Day Bills (Maturity-wise)       |                               |                       |       |                  |
| (DD/MM/YYYY)                            |                               |                       |       |                  |
| NIL                                     |                               |                       |       |                  |
| (iii) 182 Day Bills (Maturity-wise)     |                               |                       |       |                  |
| (DD/MM/YYYY)                            |                               |                       |       |                  |
| NIL                                     |                               |                       |       |                  |
| (iv) 364 Day Bills (Maturity-wise)      |                               |                       |       |                  |
| (DD/MM/YYYY)                            |                               |                       |       |                  |
| 08/03/2001                              | 15.00                         | 97.2053               | 10.50 | 7                |
| 15/06/2001                              | 27.00                         | 94.6822               | 8.50  | 1                |
| 15/06/2001                              | 27.00                         | 94.6822               | 8.50  | 1                |
| 15/06/2001                              | 27.00                         | 94.6822               | 8.50  | 1                |
| Total                                   | 96.00                         |                       |       |                  |
| -----                                   |                               |                       |       |                  |

\* Relate to the first leg of Repos

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

Date : 22 November 2000

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