

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 31 May 2001

Loan Code	Nomenclature	Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 nominal	YTM % Indicative
I. Outright Transactions				
A. Government of India Dated Securities				
Contract Date : May 29, 2001				
00016	11.40 % 2008	10.00	110.08	9.4432
00016	11.40 % 2008	4.28	110.075	9.4441
99005	12.32 % 2011	10.00	114.10	10.0050
99005	12.32 % 2011	5.00	114.00	10.0200
00017	11.50 % 2011	5.00	110.88	9.8147
00017	11.50 % 2011	5.00	110.94	9.8061
00012	11.03 % 2012	5.00	108.01	9.8269
98021	12.40 % 2013	5.00	115.45	10.1593
00008	10.70 % 2020	5.00	103.00	10.3331
Contract Date : May 30, 2001				
98013	11.55 % 2001	15.00	100.26	8.3535
94009	11.75 % 2001	10.00	100.74	8.3881
94009	11.75 % 2001	5.00	100.71	8.5157
94009	11.75 % 2001	10.00	100.71	8.5157
94009	11.75 % 2001	5.00	100.69	8.6008
97004	12.69 % 2002	24.00	103.735	8.4771
98004	11.10 % 2003	5.00	104.23	8.5681
98004	11.10 % 2003	5.00	104.23	8.5681
98004	11.10 % 2003	10.00	104.19	8.5912
97008	11.83 % 2003	0.15	105.40	8.9759
94003	12.50 % 2004	25.00	109.17	8.7409
94003	12.50 % 2004	5.00	109.14	8.7525
94003	12.50 % 2004	5.00	109.13	8.7563
94003	12.50 % 2004	5.00	109.13	8.7563
94003	12.50 % 2004	10.00	109.095	8.7698
94003	12.50 % 2004	10.00	109.22	8.7216
94003	12.50 % 2004	10.00	109.14	8.7525
94003	12.50 % 2004	10.00	109.09	8.7718
94003	12.50 % 2004	5.00	109.15	8.7486
94003	12.50 % 2004	5.00	109.15	8.7486
94003	12.50 % 2004	25.00	109.14	8.7525
94003	12.50 % 2004	5.00	109.15	8.7486
94003	12.50 % 2004	5.00	109.155	8.7467
94003	12.50 % 2004	5.00	109.15	8.7486
94003	12.50 % 2004	5.00	109.22	8.7216
94003	12.50 % 2004	5.00	109.22	8.7216
94003	12.50 % 2004	10.00	109.11	8.7640
94003	12.50 % 2004	10.00	109.12	8.7602
94003	12.50 % 2004	5.00	109.22	8.7216

94003	12.50	%	2004	5.00	109.14	8.7525
94003	12.50	%	2004	10.00	109.06	8.7833
00007	9.90	%	2005	10.00	103.37	8.8526
95006	14.00	%	2005	0.23	115.85	9.1949
00011	10.20	%	2005	10.00	104.50	8.8656
00011	10.20	%	2005	5.00	104.49	8.8685
00011	10.20	%	2005	5.00	104.56	8.8484
00011	10.20	%	2005	5.00	104.52	8.8599
97010	11.19	%	2005	15.00	108.03	8.8508
97010	11.19	%	2005	10.00	107.93	8.8784
97010	11.19	%	2005	5.00	108.00	8.8591
97010	11.19	%	2005	5.00	107.98	8.8646
97010	11.19	%	2005	5.00	107.89	8.8895
97010	11.19	%	2005	5.00	107.95	8.8729
97010	11.19	%	2005	5.00	107.93	8.8784
97010	11.19	%	2005	5.00	107.99	8.8618
97010	11.19	%	2005	5.00	107.98	8.8646
97010	11.19	%	2005	5.00	107.99	8.8618
97010	11.19	%	2005	5.00	108.02	8.8536
97010	11.19	%	2005	5.00	107.98	8.8646
97010	11.19	%	2005	5.00	107.98	8.8646
97010	11.19	%	2005	5.00	108.02	8.8536
97010	11.19	%	2005	0.32	107.85	8.9006
97010	11.19	%	2005	10.00	108.02	8.8536
97010	11.19	%	2005	10.00	108.02	8.8536
99008	11.68	%	2006	25.00	110.45	8.9737
99008	11.68	%	2006	10.00	110.35	8.9979
99008	11.68	%	2006	5.00	110.35	8.9979
99008	11.68	%	2006	5.00	110.45	8.9737
99008	11.68	%	2006	5.00	110.45	8.9737
99008	11.68	%	2006	5.00	110.45	8.9737
99008	11.68	%	2006	25.00	110.45	8.9737
99008	11.68	%	2006	5.00	110.40	8.9858
99008	11.68	%	2006	15.00	110.40	8.9858
98005	11.75	%	2006	10.00	110.70	8.9863
96009	13.85	%	2006 (INSTA	0.10	115.50	9.8828
00013	11.00	%	2006	5.00	108.15	8.9854
00013	11.00	%	2006	5.00	108.20	8.9737
00013	11.00	%	2006	5.00	108.04	9.0112
00013	11.00	%	2006	10.00	108.23	8.9667
00013	11.00	%	2006	5.00	108.26	8.9597
00013	11.00	%	2006	5.00	108.28	8.9550
00013	11.00	%	2006	5.00	108.24	8.9643
00013	11.00	%	2006	5.00	108.22	8.9690
00013	11.00	%	2006	5.00	108.30	8.9503
00013	11.00	%	2006	5.00	108.29	8.9526
00013	11.00	%	2006	5.00	108.22	8.9690
00013	11.00	%	2006	5.00	108.30	8.9503
00013	11.00	%	2006	5.00	108.27	8.9573
98009	11.90	%	2007	5.00	112.22	9.2020
98009	11.90	%	2007	5.00	112.25	9.1959
98009	11.90	%	2007	5.00	112.25	9.1959
98009	11.90	%	2007	15.00	112.22	9.2020
98009	11.90	%	2007	5.00	112.20	9.2061
98007	12.00	%	2008	10.00	111.85	9.6128

00016	11.40	%	2008	5.00	110.16	9.4282
00016	11.40	%	2008	5.00	110.15	9.4300
00016	11.40	%	2008	5.00	110.21	9.4191
00016	11.40	%	2008	5.00	110.25	9.4118
00016	11.40	%	2008	5.00	110.23	9.4155
00016	11.40	%	2008	5.00	110.23	9.4155
00016	11.40	%	2008	5.00	110.20	9.4209
00016	11.40	%	2008	5.00	110.20	9.4209
00016	11.40	%	2008	5.00	110.20	9.4209
00016	11.40	%	2008	15.00	110.26	9.4100
00016	11.40	%	2008	5.00	110.28	9.4064
00016	11.40	%	2008	5.00	110.22	9.4173
00016	11.40	%	2008	5.00	110.15	9.4300
00016	11.40	%	2008	5.00	110.26	9.4100
00016	11.40	%	2008	5.00	110.15	9.4300
00016	11.40	%	2008	5.00	110.29	9.4046
00016	11.40	%	2008	5.00	110.25	9.4118
00016	11.40	%	2008	5.00	110.25	9.4118
00016	11.40	%	2008	5.00	110.20	9.4209
00016	11.40	%	2008	10.00	110.15	9.4300
00016	11.40	%	2008	10.00	110.16	9.4282
00016	11.40	%	2008	5.00	110.16	9.4282
00016	11.40	%	2008	5.00	110.26	9.4100
00016	11.40	%	2008	5.00	110.25	9.4118
00016	11.40	%	2008	5.00	110.15	9.4300
00016	11.40	%	2008	5.00	110.27	9.4082
00016	11.40	%	2008	5.00	110.24	9.4136
00016	11.40	%	2008	5.00	110.27	9.4082
00016	11.40	%	2008	5.00	110.20	9.4209
00016	11.40	%	2008	15.00	110.15	9.4300
00016	11.40	%	2008	5.00	110.27	9.4082
00016	11.40	%	2008	5.00	110.26	9.4100
00016	11.40	%	2008	5.00	110.22	9.4173
00016	11.40	%	2008	5.00	110.20	9.4209
00016	11.40	%	2008	20.00	110.15	9.4300
00016	11.40	%	2008	5.00	110.20	9.4209
00016	11.40	%	2008	10.00	110.20	9.4209
00016	11.40	%	2008	5.00	110.25	9.4118
00016	11.40	%	2008	5.00	110.22	9.4173
00016	11.40	%	2008	5.00	110.28	9.4064
00016	11.40	%	2008	5.00	110.29	9.4046
00016	11.40	%	2008	5.00	110.22	9.4173
00016	11.40	%	2008	5.00	110.22	9.4173
00016	11.40	%	2008	5.00	110.20	9.4209
00016	11.40	%	2008	5.00	110.20	9.4209
00016	11.40	%	2008	10.00	110.22	9.4173
00016	11.40	%	2008	5.00	110.19	9.4227
00016	11.40	%	2008	5.00	110.21	9.4191
00016	11.40	%	2008	5.00	110.15	9.4300
00016	11.40	%	2008	5.00	110.25	9.4118
00016	11.40	%	2008	10.00	110.23	9.4155
00016	11.40	%	2008	5.00	110.25	9.4118
00016	11.40	%	2008	10.00	110.22	9.4173
00016	11.40	%	2008	5.00	110.25	9.4118
00016	11.40	%	2008	5.00	110.25	9.4118

00016	11.40	%	2008	5.00	110.275	9.4073
00016	11.40	%	2008	5.00	110.15	9.4300
00016	11.40	%	2008	20.00	110.14	9.4318
00016	11.40	%	2008	5.00	110.24	9.4136
00016	11.40	%	2008	5.00	110.25	9.4118
00016	11.40	%	2008	5.00	110.22	9.4173
00016	11.40	%	2008	5.00	110.28	9.4064
00016	11.40	%	2008	10.00	110.08	9.4427
00016	11.40	%	2008	5.00	110.25	9.4118
00016	11.40	%	2008	5.00	110.20	9.4209
00016	11.40	%	2008	5.00	110.26	9.4100
00016	11.40	%	2008	5.00	110.26	9.4100
00016	11.40	%	2008	5.00	110.26	9.4100
00016	11.40	%	2008	5.00	110.14	9.4318
00016	11.40	%	2008	5.00	110.25	9.4118
00016	11.40	%	2008	10.00	110.15	9.4300
98023	12.25	%	2008	10.00	113.35	9.6465
99006	11.99	%	2009	5.00	112.54	9.6689
99006	11.99	%	2009	10.00	112.60	9.6587
89009	11.50	%	2009	10.00	110.10	9.6509
89009	11.50	%	2009	10.00	110.10	9.6509
89009	11.50	%	2009	5.00	110.20	9.6338
99004	12.29	%	2010	10.00	113.90	9.8612
99004	12.29	%	2010	10.00	113.97	9.8500
98015	12.25	%	2010	5.00	113.95	9.8849
98015	12.25	%	2010	5.00	113.86	9.8988
98015	12.25	%	2010	5.00	113.95	9.8849
98015	12.25	%	2010	5.00	113.90	9.8926
00014	11.30	%	2010	5.00	109.95	9.6357
00014	11.30	%	2010	5.00	110.01	9.6263
00014	11.30	%	2010	5.00	110.00	9.6278
00014	11.30	%	2010	10.00	109.97	9.6325
00014	11.30	%	2010	5.00	109.97	9.6325
00014	11.30	%	2010	5.00	109.95	9.6357
00014	11.30	%	2010	5.00	109.97	9.6325
00014	11.30	%	2010	5.00	109.98	9.6310
00014	11.30	%	2010	30.00	109.85	9.6513
00014	11.30	%	2010	10.00	110.00	9.6278
00014	11.30	%	2010	5.00	110.00	9.6278
00014	11.30	%	2010	5.00	110.00	9.6278
00014	11.30	%	2010	5.00	109.99	9.6294
00014	11.30	%	2010	5.00	110.03	9.6232
00014	11.30	%	2010	10.00	109.96	9.6341
00014	11.30	%	2010	5.00	110.01	9.6263
00014	11.30	%	2010	5.00	110.01	9.6263
00014	11.30	%	2010	10.00	109.99	9.6294
00014	11.30	%	2010	5.00	110.02	9.6247
00014	11.30	%	2010	5.00	109.95	9.6357
00014	11.30	%	2010	0.50	109.70	9.6748
00014	11.30	%	2010	5.00	110.00	9.6278
00014	11.30	%	2010	10.00	109.94	9.6372
99005	12.32	%	2011	5.00	114.30	9.9748
99005	12.32	%	2011	5.00	114.34	9.9689
99005	12.32	%	2011	5.00	114.49	9.9465
99005	12.32	%	2011	5.00	114.30	9.9748

99005	12.32	%	2011	5.00	114.30	9.9748
99005	12.32	%	2011	5.00	114.35	9.9674
99005	12.32	%	2011	30.00	114.30	9.9748
99005	12.32	%	2011	5.00	114.44	9.9540
99005	12.32	%	2011	5.00	114.45	9.9525
99005	12.32	%	2011	5.00	114.50	9.9451
99005	12.32	%	2011	5.00	114.27	9.9793
00010	10.95	%	2011	5.00	107.75	9.7209
00010	10.95	%	2011	10.00	108.00	9.6833
00010	10.95	%	2011	5.00	108.00	9.6833
00017	11.50	%	2011	5.00	111.02	9.7942
00017	11.50	%	2011	5.00	111.02	9.7942
00017	11.50	%	2011	10.00	111.19	9.7698
00017	11.50	%	2011	10.00	111.19	9.7698
00017	11.50	%	2011	10.00	111.19	9.7698
00017	11.50	%	2011	10.00	111.19	9.7698
00017	11.50	%	2011	10.00	111.19	9.7698
00017	11.50	%	2011	10.00	111.19	9.7698
00017	11.50	%	2011	5.00	111.00	9.7971
00017	11.50	%	2011	10.00	111.15	9.7756
00017	11.50	%	2011	5.00	111.03	9.7928
00017	11.50	%	2011	10.00	111.12	9.7799
00017	11.50	%	2011	5.00	111.165	9.7734
00017	11.50	%	2011	5.00	111.11	9.7813
00017	11.50	%	2011	5.00	111.00	9.7971
00017	11.50	%	2011	5.00	110.99	9.7986
00017	11.50	%	2011	5.00	110.98	9.8000
00017	11.50	%	2011	5.00	110.98	9.8000
00017	11.50	%	2011	10.00	111.00	9.7971
00017	11.50	%	2011	10.00	111.13	9.7784
00017	11.50	%	2011	10.00	111.15	9.7756
00017	11.50	%	2011	5.00	111.12	9.7799
00017	11.50	%	2011	5.00	111.10	9.7827
00017	11.50	%	2011	5.00	111.15	9.7756
00017	11.50	%	2011	5.00	111.10	9.7827
00017	11.50	%	2011	5.00	111.10	9.7827
00017	11.50	%	2011	5.00	111.10	9.7827
00017	11.50	%	2011	5.00	111.10	9.7827
00017	11.50	%	2011	5.00	111.10	9.7827
00017	11.50	%	2011	5.00	111.12	9.7799
00017	11.50	%	2011	5.00	111.16	9.7741
00017	11.50	%	2011	5.00	111.15	9.7756
00017	11.50	%	2011	5.00	111.10	9.7827
00017	11.50	%	2011	5.00	111.10	9.7827
00017	11.50	%	2011	5.00	111.03	9.7928
00017	11.50	%	2011	5.00	111.10	9.7827
00017	11.50	%	2011	10.00	111.10	9.7827
00017	11.50	%	2011	5.00	111.02	9.7942
00017	11.50	%	2011	5.00	111.11	9.7813
00017	11.50	%	2011	5.00	111.14	9.7770
00017	11.50	%	2011	5.00	111.10	9.7827
00017	11.50	%	2011	5.00	111.00	9.7971
00017	11.50	%	2011	5.00	111.10	9.7827
00017	11.50	%	2011	10.00	111.16	9.7741
00017	11.50	%	2011	5.00	111.12	9.7799
00017	11.50	%	2011	5.00	111.16	9.7741

00017	11.50	%	2011	10.00	111.16	9.7741
00017	11.50	%	2011	25.00	111.15	9.7756
00017	11.50	%	2011	5.00	111.05	9.7899
00017	11.50	%	2011	5.00	111.04	9.7914
00017	11.50	%	2011	5.00	111.10	9.7827
00017	11.50	%	2011	5.00	111.12	9.7799
00017	11.50	%	2011	5.00	111.10	9.7827
00017	11.50	%	2011	5.00	111.13	9.7784
00017	11.50	%	2011	5.00	111.11	9.7813
00017	11.50	%	2011	5.00	111.10	9.7827
00017	11.50	%	2011	5.00	111.10	9.7827
00017	11.50	%	2011	15.00	111.10	9.7827
00017	11.50	%	2011	5.00	111.12	9.7799
00017	11.50	%	2011	5.00	111.10	9.7827
00017	11.50	%	2011	5.00	111.16	9.7741
00017	11.50	%	2011	10.00	111.15	9.7756
00017	11.50	%	2011	5.00	111.095	9.7835
00017	11.50	%	2011	5.00	111.03	9.7928
00017	11.50	%	2011	5.00	111.04	9.7914
00017	11.50	%	2011	5.00	111.00	9.7971
00017	11.50	%	2011	5.00	111.13	9.7784
00017	11.50	%	2011	5.00	111.10	9.7827
00017	11.50	%	2011	5.00	111.10	9.7827
00017	11.50	%	2011	5.00	111.14	9.7770
00017	11.50	%	2011	5.00	111.15	9.7756
00017	11.50	%	2011	5.00	111.10	9.7827
00017	11.50	%	2011	5.00	111.16	9.7741
00017	11.50	%	2011	5.00	111.14	9.7770
00017	11.50	%	2011	5.00	111.02	9.7942
00017	11.50	%	2011	5.00	111.15	9.7756
00017	11.50	%	2011	10.00	111.08	9.7856
00017	11.50	%	2011	5.00	111.12	9.7799
00012	11.03	%	2012	10.00	108.18	9.8027
00012	11.03	%	2012	5.00	108.02	9.8254
00012	11.03	%	2012	5.00	108.00	9.8282
00012	11.03	%	2012	5.00	107.99	9.8296
00012	11.03	%	2012	10.00	108.02	9.8254
00012	11.03	%	2012	5.00	108.02	9.8254
00012	11.03	%	2012	5.00	108.15	9.8070
00012	11.03	%	2012	5.00	107.97	9.8325
00012	11.03	%	2012	10.00	107.97	9.8325
00012	11.03	%	2012	5.00	108.18	9.8027
00012	11.03	%	2012	5.00	108.15	9.8070
00012	11.03	%	2012	5.00	108.10	9.8140
00012	11.03	%	2012	5.00	108.21	9.7985
00012	11.03	%	2012	5.00	108.20	9.7999
00012	11.03	%	2012	5.00	108.18	9.8027
00012	11.03	%	2012	5.00	108.10	9.8140
00012	11.03	%	2012	10.00	108.20	9.7999
00012	11.03	%	2012	5.00	108.20	9.7999
00012	11.03	%	2012	10.00	108.15	9.8070
00012	11.03	%	2012	5.00	108.18	9.8027
00012	11.03	%	2012	10.00	108.20	9.7999
00012	11.03	%	2012	5.00	108.23	9.7956
00012	11.03	%	2012	5.00	108.15	9.8070

00012	11.03	%	2012	10.00	108.15	9.8070
00012	11.03	%	2012	5.00	108.05	9.8211
00012	11.03	%	2012	5.00	108.10	9.8140
00012	11.03	%	2012	5.00	108.10	9.8140
00012	11.03	%	2012	5.00	108.04	9.8225
00012	11.03	%	2012	0.50	108.07	9.8183
00012	11.03	%	2012	5.00	108.10	9.8140
00012	11.03	%	2012	5.00	108.15	9.8070
00012	11.03	%	2012	5.00	108.04	9.8225
00012	11.03	%	2012	5.00	108.20	9.7999
00012	11.03	%	2012	5.00	108.04	9.8225
00012	11.03	%	2012	4.00	107.92	9.8396
00012	11.03	%	2012	5.00	108.25	9.7928
00012	11.03	%	2012	5.00	108.03	9.8240
00012	11.03	%	2012	5.00	108.15	9.8070
01005	9.81	%	2013	5.00	100.41	9.7513
01005	9.81	%	2013	5.00	100.30	9.7670
01005	9.81	%	2013	5.00	100.21	9.7799
01005	9.81	%	2013	5.00	100.20	9.7813
01005	9.81	%	2013	10.00	100.24	9.7756
01005	9.81	%	2013	11.285	100.03	9.8057
01005	9.81	%	2013	22.57	100.03	9.8057
01005	9.81	%	2013	10.00	100.20	9.7813
01005	9.81	%	2013	25.00	100.16	9.7870
01005	9.81	%	2013	20.00	100.38	9.7556
01005	9.81	%	2013	25.00	100.415	9.7506
01005	9.81	%	2013	20.00	100.38	9.7556
01005	9.81	%	2013	15.00	100.30	9.7670
01005	9.81	%	2013	5.00	100.41	9.7513
01005	9.81	%	2013	10.00	100.22	9.7785
01005	9.81	%	2013	15.00	100.41	9.7513
01005	9.81	%	2013	20.00	100.195	9.7820
01005	9.81	%	2013	10.00	100.19	9.7828
01005	9.81	%	2013	5.00	100.15	9.7885
01005	9.81	%	2013	5.00	100.20	9.7813
01005	9.81	%	2013	5.00	100.25	9.7742
01005	9.81	%	2013	5.00	100.41	9.7513
01005	9.81	%	2013	10.00	100.20	9.7813
01005	9.81	%	2013	1.284	100.00	9.8100
98021	12.40	%	2013	1.00	113.70	10.3896
98021	12.40	%	2013	5.00	115.60	10.1396
98021	12.40	%	2013	5.00	115.60	10.1396
98021	12.40	%	2013	10.00	115.75	10.1201
83004	10.00	%	2014	2.00	100.00	10.0000
84010	10.50	%	2014	1.00	101.90	10.2339
99020	11.83	%	2014	15.00	111.95	10.1777
99020	11.83	%	2014	10.00	112.29	10.1346
99020	11.83	%	2014	5.00	112.35	10.1270
99020	11.83	%	2014	5.00	112.24	10.1409
99020	11.83	%	2014	10.00	112.20	10.1460
99020	11.83	%	2014	5.00	112.25	10.1397
99020	11.83	%	2014	5.00	112.30	10.1333
01001	10.47	%	2015	5.00	103.12	10.0417
01001	10.47	%	2015	5.00	103.28	10.0205
01001	10.47	%	2015	5.00	103.29	10.0192

01001	10.47 %	2015	10.00	103.30	10.0178
01001	10.47 %	2015	5.00	103.30	10.0178
01001	10.47 %	2015	10.00	103.30	10.0178
01001	10.47 %	2015	5.00	103.07	10.0484
01001	10.47 %	2015	5.00	103.08	10.0470
01001	10.47 %	2015	5.00	103.02	10.0550
01001	10.47 %	2015	5.00	103.35	10.0112
01001	10.47 %	2015	1.00	103.07	10.0484
01001	10.47 %	2015	5.00	103.29	10.0192
01001	10.47 %	2015	5.00	103.02	10.0550
01001	10.47 %	2015	10.00	103.39	10.0059
01001	10.47 %	2015	10.00	103.39	10.0059
01001	10.47 %	2015	10.00	103.34	10.0125
01001	10.47 %	2015	5.00	103.39	10.0059
01001	10.47 %	2015	3.00	103.00	10.0577
01001	10.47 %	2015	5.00	103.42	10.0020
01001	10.47 %	2015	2.00	103.38	10.0072
01001	10.47 %	2015	5.00	103.14	10.0391
01001	10.47 %	2015	5.00	103.15	10.0377
01001	10.47 %	2015	5.00	103.40	10.0046
01001	10.47 %	2015	10.00	103.40	10.0046
01001	10.47 %	2015	5.00	103.29	10.0192
01001	10.47 %	2015	5.00	103.32	10.0152
01001	10.47 %	2015	5.00	103.25	10.0245
01001	10.47 %	2015	10.00	103.25	10.0245
01001	10.47 %	2015	10.00	103.25	10.0245
01001	10.47 %	2015	5.00	103.05	10.0510
01001	10.47 %	2015	1.00	103.05	10.0510
01001	10.47 %	2015	5.00	103.35	10.0112
01001	10.47 %	2015	5.00	103.30	10.0178
01001	10.47 %	2015	5.00	103.30	10.0178
01001	10.47 %	2015	5.00	103.31	10.0165
01001	10.47 %	2015	5.00	103.20	10.0311
01001	10.47 %	2015	5.00	103.15	10.0377
01001	10.47 %	2015	5.00	103.20	10.0311
01001	10.47 %	2015	5.00	102.90	10.0710
01001	10.47 %	2015	10.00	103.28	10.0205
01001	10.47 %	2015	5.00	103.25	10.0245
01001	10.47 %	2015	5.00	103.23	10.0271
01001	10.47 %	2015	5.00	103.20	10.0311
85007	11.50 %	2015	5.00	107.50	10.4658
00015	11.43 %	2015	5.00	110.19	10.0614
00015	11.43 %	2015	5.00	110.23	10.0565
00015	11.43 %	2015	5.00	110.06	10.0776
00015	11.43 %	2015	5.00	103.08	10.9914
00015	11.43 %	2015	5.00	109.88	10.1001
00015	11.43 %	2015	5.00	110.16	10.0652
00015	11.43 %	2015	5.00	110.22	10.0577
00015	11.43 %	2015	5.00	110.15	10.0664
00015	11.43 %	2015	5.00	110.14	10.0677
00015	11.43 %	2015	5.00	110.18	10.0627
00015	11.43 %	2015	5.00	110.15	10.0664
00015	11.43 %	2015	5.00	110.14	10.0677
00015	11.43 %	2015	5.00	110.18	10.0627
00015	11.43 %	2015	10.00	110.18	10.0627

00015	11.43 %	2015	5.00	110.00	10.0851
00015	11.43 %	2015	10.00	110.15	10.0664
00015	11.43 %	2015	10.00	110.15	10.0664
00015	11.43 %	2015	5.00	110.02	10.0826
00015	11.43 %	2015	5.00	110.13	10.0689
00015	11.43 %	2015	5.00	110.26	10.0527
00015	11.43 %	2015	10.00	110.25	10.0540
00015	11.43 %	2015	5.00	110.28	10.0502
00015	11.43 %	2015	5.00	110.25	10.0540
00015	11.43 %	2015	5.00	110.22	10.0577
00015	11.43 %	2015	5.00	110.17	10.0639
00015	11.43 %	2015	5.00	110.18	10.0627
00015	11.43 %	2015	5.00	110.04	10.0801
00015	11.43 %	2015	10.00	110.05	10.0789
00015	11.43 %	2015	5.00	110.22	10.0577
01003	10.71 %	2016	0.50	104.10	10.1666
01003	10.71 %	2016	5.00	104.71	10.0890
01003	10.71 %	2016	5.00	104.70	10.0903
01003	10.71 %	2016	5.00	104.75	10.0839
01003	10.71 %	2016	2.00	104.55	10.1093
01003	10.71 %	2016	5.00	104.65	10.0966
01003	10.71 %	2016	5.00	104.65	10.0966
01003	10.71 %	2016	10.00	104.60	10.1030
01004	10.45 %	2018	5.00	102.45	10.1419
01004	10.45 %	2018	5.00	102.60	10.1236
01004	10.45 %	2018	5.00	101.95	10.2034
98025	12.60 %	2018	5.00	117.00	10.4612
98025	12.60 %	2018	5.00	117.55	10.4003
00008	10.70 %	2020	5.00	103.15	10.3152
00008	10.70 %	2020	0.50	102.80	10.3568
00008	10.70 %	2020	4.50	103.40	10.2857
00008	10.70 %	2020	5.00	103.50	10.2740
00008	10.70 %	2020	4.00	103.15	10.3152
00008	10.70 %	2020	5.00	103.11	10.3200
00008	10.70 %	2020	0.50	103.22	10.3070
00008	10.70 %	2020	5.00	103.45	10.2798
00008	10.70 %	2020	5.00	103.28	10.2999
00008	10.70 %	2020	5.00	103.10	10.3212
00018	11.60 %	2020	5.00	110.85	10.2984
00018	11.60 %	2020	5.00	110.65	10.3205
00018	11.60 %	2020	5.00	110.98	10.2841
00018	11.60 %	2020	5.00	111.09	10.2720
00018	11.60 %	2020	5.00	111.02	10.2797
00018	11.60 %	2020	5.00	110.99	10.2830
00018	11.60 %	2020	10.00	110.99	10.2830
00018	11.60 %	2020	5.00	110.82	10.3017
00018	11.60 %	2020	5.00	110.85	10.2984
00018	11.60 %	2020	5.00	110.82	10.3017
00018	11.60 %	2020	5.00	110.76	10.3083
00018	11.60 %	2020	5.00	111.55	10.2217
00018	11.60 %	2020	5.00	110.58	10.3282
00018	11.60 %	2020	5.00	111.185	10.2616
00018	11.60 %	2020	5.00	111.03	10.2786
00018	11.60 %	2020	5.00	111.04	10.2775
00018	11.60 %	2020	5.00	111.04	10.2775

00018	11.60 %	2020	5.00	111.135	10.2671
00018	11.60 %	2020	5.00	110.85	10.2984
00018	11.60 %	2020	5.00	111.10	10.2709
00018	11.60 %	2020	5.00	110.80	10.3039
00018	11.60 %	2020	5.00	111.00	10.2819
00018	11.60 %	2020	5.00	110.90	10.2929
00018	11.60 %	2020	15.00	110.99	10.2830
00018	11.60 %	2020	5.00	110.96	10.2863
00018	11.60 %	2020	5.00	110.96	10.2863
01006	10.25 %	2021	5.00	100.69	10.1686
01006	10.25 %	2021	5.00	100.45	10.1968
01006	10.25 %	2021	0.50	100.66	10.1722
01006	10.25 %	2021	20.00	100.67	10.1710
01006	10.25 %	2021	20.00	100.67	10.1710
01006	10.25 %	2021	5.00	100.65	10.1733
01006	10.25 %	2021	25.00	100.25	10.2204
01006	10.25 %	2021	25.00	100.595	10.1798
01006	10.25 %	2021	5.00	100.75	10.1616
01006	10.25 %	2021	5.00	100.40	10.2027
01006	10.25 %	2021	5.00	100.35	10.2086
01006	10.25 %	2021	2.00	100.51	10.1898
01006	10.25 %	2021	1.50	100.63	10.1757
01006	10.25 %	2021	5.00	100.35	10.2086
01006	10.25 %	2021	5.00	100.56	10.1839
01006	10.25 %	2021	5.00	100.70	10.1675
01006	10.25 %	2021	20.00	100.65	10.1733
01006	10.25 %	2021	10.00	100.685	10.1692
01006	10.25 %	2021	5.00	100.73	10.1640
01006	10.25 %	2021	1.00	100.65	10.1733
01006	10.25 %	2021	0.50	100.63	10.1757
01006	10.25 %	2021	2.00	100.43	10.1992
01006	10.25 %	2021	5.00	100.69	10.1686
01006	10.25 %	2021	5.00	100.70	10.1675
01006	10.25 %	2021	5.00	100.63	10.1757
01006	10.25 %	2021	3.00	100.80	10.1558
01006	10.25 %	2021	5.00	100.64	10.1745
01006	10.25 %	2021	5.00	100.69	10.1686
01006	10.25 %	2021	1.00	100.75	10.1616
01006	10.25 %	2021	5.00	100.78	10.1581
01006	10.25 %	2021	1.50	100.58	10.1816
01006	10.25 %	2021	2.00	100.46	10.1957
01006	10.25 %	2021	5.00	100.48	10.1933
01006	10.25 %	2021	25.00	100.70	10.1675
01006	10.25 %	2021	25.00	100.70	10.1675
01006	10.25 %	2021	2.56	100.00	10.2500
01006	10.25 %	2021	0.11	100.65	10.1733
01006	10.25 %	2021	5.00	100.45	10.1968
01006	10.25 %	2021	5.00	100.65	10.1733
01006	10.25 %	2021	5.00	100.69	10.1686
Contract Date : May 31, 2001					
98013	11.55 %	2001	20.00	100.28	8.0289
98013	11.55 %	2001	25.00	100.26	8.2590
98013	11.55 %	2001	5.00	100.26	8.2590
94009	11.75 %	2001	20.00	100.735	8.3712
94009	11.75 %	2001	10.00	100.73	8.3927

94009	11.75 %	2001	20.00	100.73	8.3927
97004	12.69 %	2002	5.00	103.77	8.4267
97011	11.15 %	2002	5.00	103.23	8.3508
97011	11.15 %	2002	5.00	103.17	8.4010
97011	11.15 %	2002	10.00	103.15	8.4178
97011	11.15 %	2002	5.00	103.15	8.4178
97011	11.15 %	2002	15.00	103.15	8.4178
97011	11.15 %	2002	10.00	103.16	8.4094
97012	6.00 %	2002	1.00	121.617	#
94003	12.50 %	2004	10.00	109.27	8.6991
94003	12.50 %	2004	5.00	109.30	8.6876
94003	12.50 %	2004	10.00	109.25	8.7068
94003	12.50 %	2004	5.00	109.28	8.6953
94003	12.50 %	2004	5.00	109.255	8.7049
94003	12.50 %	2004	15.00	109.25	8.7068
94003	12.50 %	2004	5.00	109.26	8.7030
94003	12.50 %	2004	5.00	109.26	8.7030
94003	12.50 %	2004	5.00	109.27	8.6991
94003	12.50 %	2004	5.00	109.26	8.7030
94003	12.50 %	2004	5.00	109.26	8.7030
94003	12.50 %	2004	10.00	109.26	8.7030
94003	12.50 %	2004	5.00	109.26	8.7030
94003	12.50 %	2004	5.00	109.25	8.7068
94003	12.50 %	2004	5.00	109.25	8.7068
94003	12.50 %	2004	5.00	109.25	8.7068
94003	12.50 %	2004	5.00	109.30	8.6876
94003	12.50 %	2004	5.00	109.31	8.6837
94003	12.50 %	2004	10.00	109.28	8.6953
94003	12.50 %	2004	10.00	109.30	8.6876
98022	11.98 %	2004	5.00	108.68	8.8529
98022	11.98 %	2004	5.00	108.79	8.8155
98022	11.98 %	2004	5.00	108.85	8.7951
00007	9.90 %	2005	5.00	103.51	8.8095
00011	10.20 %	2005	5.00	104.67	8.8162
00011	10.20 %	2005	5.00	104.64	8.8248
00011	10.20 %	2005	15.00	104.66	8.8191
00011	10.20 %	2005	10.00	104.595	8.8377
00011	10.20 %	2005	5.00	104.66	8.8191
00011	10.20 %	2005	10.00	104.66	8.8191
00011	10.20 %	2005	5.00	104.56	8.8478
00011	10.20 %	2005	5.00	104.66	8.8191
97010	11.19 %	2005	15.00	108.16	8.8137
97010	11.19 %	2005	15.00	108.17	8.8109
97010	11.19 %	2005	10.00	108.16	8.8137
97010	11.19 %	2005	5.00	108.155	8.8151
97010	11.19 %	2005	25.00	108.15	8.8165
97010	11.19 %	2005	5.00	108.18	8.8082
97010	11.19 %	2005	5.00	108.15	8.8165
97010	11.19 %	2005	10.00	108.15	8.8165
97010	11.19 %	2005	5.00	108.16	8.8137
97010	11.19 %	2005	5.00	108.15	8.8165
97010	11.19 %	2005	1.20	107.00	9.1360
99008	11.68 %	2006	5.00	110.60	8.9361
99008	11.68 %	2006	5.00	110.60	8.9361
99008	11.68 %	2006	5.00	110.62	8.9312

99008	11.68	%	2006	5.00	110.60	8.9361
99008	11.68	%	2006	10.00	110.60	8.9361
99008	11.68	%	2006	5.00	110.61	8.9337
99008	11.68	%	2006	10.00	110.60	8.9361
99008	11.68	%	2006	25.00	110.65	8.9240
99008	11.68	%	2006	25.00	110.65	8.9240
99008	11.68	%	2006	5.00	110.60	8.9361
99008	11.68	%	2006	5.00	110.60	8.9361
98005	11.75	%	2006	10.00	110.81	8.9585
98005	11.75	%	2006	5.00	110.81	8.9585
98005	11.75	%	2006	5.00	110.80	8.9609
98005	11.75	%	2006	5.00	110.68	8.9899
86007	11.50	%	2006	10.00	109.55	9.0591
86007	11.50	%	2006	10.00	109.53	9.0639
00013	11.00	%	2006	5.00	108.42	8.9215
00013	11.00	%	2006	10.00	108.47	8.9098
00013	11.00	%	2006	5.00	108.47	8.9098
00013	11.00	%	2006	10.00	108.47	8.9098
00013	11.00	%	2006	10.00	108.47	8.9098
00013	11.00	%	2006	5.00	108.30	8.9495
00013	11.00	%	2006	5.00	108.40	8.9261
00013	11.00	%	2006	10.00	108.40	8.9261
00013	11.00	%	2006	5.00	108.38	8.9308
00013	11.00	%	2006	10.00	108.40	8.9261
98009	11.90	%	2007	5.00	112.36	9.1723
98009	11.90	%	2007	5.00	112.36	9.1723
98009	11.90	%	2007	5.00	112.38	9.1682
98009	11.90	%	2007	5.00	112.38	9.1682
98009	11.90	%	2007	7.00	112.365	9.1713
98009	11.90	%	2007	5.00	112.35	9.1744
98009	11.90	%	2007	10.00	112.34	9.1764
98009	11.90	%	2007	5.00	112.35	9.1744
98009	11.90	%	2007	5.00	112.37	9.1703
98009	11.90	%	2007	5.00	112.35	9.1744
98009	11.90	%	2007	5.00	112.37	9.1703
98007	12.00	%	2008	13.50	111.474	9.6823
98007	12.00	%	2008	10.00	111.89	9.6046
98007	12.00	%	2008	10.00	111.85	9.6121
98007	12.00	%	2008	5.00	111.85	9.6121
98018	12.22	%	2008	5.00	113.30	9.5998
00016	11.40	%	2008	5.00	110.25	9.4113
00016	11.40	%	2008	5.00	110.28	9.4059
00016	11.40	%	2008	5.00	110.26	9.4095
00016	11.40	%	2008	5.00	110.26	9.4095
00016	11.40	%	2008	5.00	110.28	9.4059
00016	11.40	%	2008	5.00	110.27	9.4077
00016	11.40	%	2008	5.00	110.27	9.4077
00016	11.40	%	2008	5.00	110.28	9.4059
00016	11.40	%	2008	10.00	110.29	9.4041
00016	11.40	%	2008	5.00	110.25	9.4113
00016	11.40	%	2008	5.00	110.30	9.4023
00016	11.40	%	2008	5.00	110.30	9.4023
00016	11.40	%	2008	5.00	110.30	9.4023
00016	11.40	%	2008	5.00	110.26	9.4095
00016	11.40	%	2008	5.00	110.25	9.4113

00016	11.40 %	2008	10.00	110.28	9.4059
00016	11.40 %	2008	10.00	110.27	9.4077
00016	11.40 %	2008	10.00	110.27	9.4077
00016	11.40 %	2008	5.00	110.32	9.3986
00016	11.40 %	2008	10.00	110.19	9.4222
99006	11.99 %	2009	5.00	112.60	9.6581
99006	11.99 %	2009	5.00	112.61	9.6564
89009	11.50 %	2009	10.00	110.21	9.6315
89009	11.50 %	2009	5.00	110.22	9.6298
79002	7.00 %	2009	3.83761	85.35	9.6756
99004	12.29 %	2010	5.00	113.95	9.8528
99004	12.29 %	2010	5.00	113.93	9.8560
99004	12.29 %	2010	5.00	113.95	9.8528
99004	12.29 %	2010	5.00	113.95	9.8528
99004	12.29 %	2010	5.00	113.90	9.8608
99004	12.29 %	2010	5.00	113.95	9.8528
80003	7.50 %	2010	2.18752	86.75	9.7520
98015	12.25 %	2010	10.00	113.97	9.8815
98015	12.25 %	2010	5.00	113.96	9.8830
98015	12.25 %	2010	5.00	113.96	9.8830
98015	12.25 %	2010	10.00	113.97	9.8815
98015	12.25 %	2010	10.00	113.90	9.8923
98015	12.25 %	2010	5.00	113.97	9.8815
00014	11.30 %	2010	5.00	110.05	9.6198
00014	11.30 %	2010	10.00	110.02	9.6245
00014	11.30 %	2010	5.00	110.00	9.6276
00014	11.30 %	2010	5.00	110.04	9.6213
00014	11.30 %	2010	5.00	110.00	9.6276
00014	11.30 %	2010	5.00	110.01	9.6260
00014	11.30 %	2010	10.00	110.05	9.6198
00014	11.30 %	2010	5.00	110.05	9.6198
00014	11.30 %	2010	5.00	110.02	9.6245
00014	11.30 %	2010	10.00	110.02	9.6245
00014	11.30 %	2010	5.00	110.00	9.6276
00014	11.30 %	2010	5.00	110.00	9.6276
00014	11.30 %	2010	10.00	110.00	9.6276
00014	11.30 %	2010	5.00	110.015	9.6252
00014	11.30 %	2010	5.00	109.99	9.6291
00014	11.30 %	2010	10.00	110.04	9.6213
99005	12.32 %	2011	5.00	114.47	9.9492
99005	12.32 %	2011	5.00	114.47	9.9492
99005	12.32 %	2011	5.00	114.50	9.9447
99005	12.32 %	2011	5.00	114.45	9.9522
99005	12.32 %	2011	10.00	114.43	9.9551
99005	12.32 %	2011	10.00	114.40	9.9596
99005	12.32 %	2011	5.00	114.45	9.9522
99005	12.32 %	2011	10.00	114.45	9.9522
99005	12.32 %	2011	5.00	114.40	9.9596
99005	12.32 %	2011	20.00	114.47	9.9492
99005	12.32 %	2011	5.00	114.47	9.9492
99005	12.32 %	2011	15.00	114.05	10.0119
99005	12.32 %	2011	5.00	114.45	9.9522
81005	8.00 %	2011	1.4912	88.80	9.7892
00010	10.95 %	2011	5.00	107.94	9.6920
00010	10.95 %	2011	10.00	107.98	9.6860

00010	10.95 %	2011	5.00	107.96	9.6890
00010	10.95 %	2011	10.00	107.98	9.6860
00010	10.95 %	2011	10.00	107.96	9.6890
00010	10.95 %	2011	5.00	107.97	9.6875
00010	10.95 %	2011	10.00	107.97	9.6875
00010	10.95 %	2011	10.00	107.95	9.6905
00017	11.50 %	2011	10.00	111.25	9.7609
00017	11.50 %	2011	10.00	111.25	9.7609
00017	11.50 %	2011	5.00	111.24	9.7623
00017	11.50 %	2011	5.00	111.26	9.7594
00017	11.50 %	2011	10.00	111.23	9.7637
00017	11.50 %	2011	5.00	111.23	9.7637
00017	11.50 %	2011	5.00	111.22	9.7652
00017	11.50 %	2011	5.00	111.24	9.7623
00017	11.50 %	2011	5.00	111.23	9.7637
00017	11.50 %	2011	5.00	111.23	9.7637
00017	11.50 %	2011	5.00	111.23	9.7637
00017	11.50 %	2011	5.00	111.23	9.7637
00017	11.50 %	2011	5.00	111.06	9.7881
00017	11.50 %	2011	5.00	111.24	9.7623
00017	11.50 %	2011	5.00	111.24	9.7623
00017	11.50 %	2011	5.00	111.24	9.7623
00017	11.50 %	2011	5.00	111.24	9.7623
00017	11.50 %	2011	5.00	111.23	9.7637
00017	11.50 %	2011	5.00	111.21	9.7666
00017	11.50 %	2011	10.00	111.24	9.7623
00017	11.50 %	2011	5.00	111.23	9.7637
00017	11.50 %	2011	5.00	111.20	9.7680
00017	11.50 %	2011	15.00	111.09	9.7838
00017	11.50 %	2011	5.00	111.22	9.7652
00017	11.50 %	2011	10.00	111.24	9.7623
00017	11.50 %	2011	15.00	111.24	9.7623
00017	11.50 %	2011	25.00	111.23	9.7637
00017	11.50 %	2011	5.00	111.24	9.7623
00017	11.50 %	2011	5.00	111.23	9.7637
00017	11.50 %	2011	5.00	111.24	9.7623
00017	11.50 %	2011	5.00	111.10	9.7824
00017	11.50 %	2011	5.00	111.23	9.7637
00017	11.50 %	2011	5.00	111.21	9.7666
00017	11.50 %	2011	5.00	111.24	9.7623
00017	11.50 %	2011	5.00	111.23	9.7637
00017	11.50 %	2011	5.00	111.25	9.7609
00017	11.50 %	2011	5.00	111.225	9.7644
00017	11.50 %	2011	10.00	111.26	9.7594
00017	11.50 %	2011	5.00	111.23	9.7637
00017	11.50 %	2011	10.00	111.15	9.7752
00017	11.50 %	2011	5.00	111.10	9.7824
00017	11.50 %	2011	5.00	111.18	9.7709
00017	11.50 %	2011	5.00	111.18	9.7709
00017	11.50 %	2011	5.00	111.15	9.7752
00017	11.50 %	2011	10.00	111.07	9.7867
00017	11.50 %	2011	5.00	111.23	9.7637
00012	11.03 %	2012	5.00	108.25	9.7927
00012	11.03 %	2012	5.00	108.23	9.7955
00012	11.03 %	2012	5.00	108.25	9.7927

00012	11.03	%	2012	5.00	108.20	9.7998
00012	11.03	%	2012	10.00	108.23	9.7955
00012	11.03	%	2012	10.00	108.24	9.7941
00012	11.03	%	2012	5.00	108.25	9.7927
00012	11.03	%	2012	5.00	108.23	9.7955
00012	11.03	%	2012	5.00	108.23	9.7955
00012	11.03	%	2012	5.00	108.22	9.7969
00012	11.03	%	2012	5.00	108.235	9.7948
00012	11.03	%	2012	5.00	108.24	9.7941
00012	11.03	%	2012	20.00	108.225	9.7962
00012	11.03	%	2012	5.00	108.25	9.7927
00012	11.03	%	2012	5.00	108.25	9.7927
00012	11.03	%	2012	5.00	108.22	9.7969
00012	11.03	%	2012	5.00	108.25	9.7927
00012	11.03	%	2012	5.00	108.22	9.7969
00012	11.03	%	2012	10.00	108.25	9.7927
00012	11.03	%	2012	5.00	108.25	9.7927
82005	9.00	%	2013	10.00	94.79	9.7459
01005	9.81	%	2013	2.75	100.85	9.6886
01005	9.81	%	2013	1.00	100.30	9.7669
01005	9.81	%	2013	10.00	100.38	9.7555
01005	9.81	%	2013	10.00	100.35	9.7598
01005	9.81	%	2013	10.00	100.40	9.7526
01005	9.81	%	2013	5.00	100.40	9.7526
01005	9.81	%	2013	10.00	100.38	9.7555
01005	9.81	%	2013	25.00	100.40	9.7526
01005	9.81	%	2013	1.00	100.45	9.7455
01005	9.81	%	2013	25.00	100.37	9.7569
01005	9.81	%	2013	15.00	100.38	9.7555
01005	9.81	%	2013	5.00	100.39	9.7540
01005	9.81	%	2013	10.00	100.40	9.7526
01005	9.81	%	2013	20.00	100.35	9.7598
01005	9.81	%	2013	25.00	100.35	9.7598
01005	9.81	%	2013	5.00	100.38	9.7555
01005	9.81	%	2013	10.00	100.34	9.7612
01005	9.81	%	2013	25.00	100.37	9.7569
01005	9.81	%	2013	25.00	100.35	9.7598
01005	9.81	%	2013	25.00	100.38	9.7555
01005	9.81	%	2013	25.00	100.34	9.7612
01005	9.81	%	2013	10.00	100.38	9.7555
01005	9.81	%	2013	25.00	100.38	9.7555
01005	9.81	%	2013	10.00	100.40	9.7526
98021	12.40	%	2013	5.00	115.66	10.1316
98021	12.40	%	2013	8.00	115.68	10.1290
98021	12.40	%	2013	5.00	115.68	10.1290
98021	12.40	%	2013	1.50	115.25	10.1850
98021	12.40	%	2013	5.00	115.72	10.1238
98021	12.40	%	2013	20.00	115.72	10.1238
98021	12.40	%	2013	5.00	115.70	10.1264
99020	11.83	%	2014	5.00	112.42	10.1179
99020	11.83	%	2014	5.00	112.42	10.1179
99020	11.83	%	2014	5.00	112.35	10.1268
99020	11.83	%	2014	5.00	112.42	10.1179
99020	11.83	%	2014	5.00	112.42	10.1179
01001	10.47	%	2015	2.00	103.57	9.9821

01001	10.47 %	2015	11.965	103.53	9.9874
01001	10.47 %	2015	2.75	103.30	10.0178
01001	10.47 %	2015	10.00	103.46	9.9966
01001	10.47 %	2015	10.00	103.46	9.9966
01001	10.47 %	2015	10.00	103.45	9.9980
01001	10.47 %	2015	10.00	103.45	9.9980
01001	10.47 %	2015	5.00	103.42	10.0019
01001	10.47 %	2015	5.00	103.48	9.9940
01001	10.47 %	2015	5.00	103.47	9.9953
01001	10.47 %	2015	10.00	103.50	9.9913
01001	10.47 %	2015	5.00	103.41	10.0032
01001	10.47 %	2015	5.00	103.08	10.0470
01001	10.47 %	2015	5.00	103.49	9.9927
01001	10.47 %	2015	5.00	103.41	10.0032
01001	10.47 %	2015	5.00	103.41	10.0032
01001	10.47 %	2015	5.00	103.45	9.9980
01001	10.47 %	2015	5.00	103.45	9.9980
01001	10.47 %	2015	5.00	103.45	9.9980
01001	10.47 %	2015	5.00	103.48	9.9940
01001	10.47 %	2015	5.00	103.54	9.9861
01001	10.47 %	2015	5.00	103.45	9.9980
01001	10.47 %	2015	5.00	103.53	9.9874
01001	10.47 %	2015	5.00	103.45	9.9980
01001	10.47 %	2015	5.00	103.45	9.9980
01001	10.47 %	2015	5.00	103.53	9.9874
01001	10.47 %	2015	5.00	103.45	9.9980
01001	10.47 %	2015	5.00	103.49	9.9927
01001	10.47 %	2015	5.00	103.45	9.9980
01001	10.47 %	2015	5.00	103.55	9.9847
01001	10.47 %	2015	5.00	103.43	10.0006
01001	10.47 %	2015	10.00	103.44	9.9993
01001	10.47 %	2015	5.00	103.45	9.9980
01001	10.47 %	2015	5.00	103.43	10.0006
01001	10.47 %	2015	5.00	103.43	10.0006
01001	10.47 %	2015	20.00	103.43	10.0006
01001	10.47 %	2015	5.00	103.43	10.0006
01001	10.47 %	2015	5.00	103.42	10.0019
01001	10.47 %	2015	5.00	103.44	9.9993
01001	10.47 %	2015	5.00	103.45	9.9980
01001	10.47 %	2015	5.00	103.43	10.0006
01001	10.47 %	2015	5.00	103.40	10.0046
01001	10.47 %	2015	5.00	103.41	10.0032
01001	10.47 %	2015	5.00	103.45	9.9980
00015	11.43 %	2015	5.00	110.32	10.0452
00015	11.43 %	2015	5.00	110.30	10.0477
00015	11.43 %	2015	5.00	110.33	10.0439
00015	11.43 %	2015	5.00	110.35	10.0415
00015	11.43 %	2015	5.00	110.35	10.0415
00015	11.43 %	2015	5.00	110.35	10.0415
00015	11.43 %	2015	5.00	110.32	10.0452
00015	11.43 %	2015	5.00	110.35	10.0415
00015	11.43 %	2015	5.00	110.32	10.0452
00015	11.43 %	2015	5.00	110.35	10.0415
00015	11.43 %	2015	5.00	110.28	10.0502
00015	11.43 %	2015	5.00	110.32	10.0452

00015	11.43 %	2015	5.00	110.32	10.0452
00015	11.43 %	2015	5.00	110.35	10.0415
00015	11.43 %	2015	5.00	110.35	10.0415
00015	11.43 %	2015	5.00	110.35	10.0415
00015	11.43 %	2015	15.00	110.02	10.0825
00015	11.43 %	2015	10.00	110.33	10.0439
00015	11.43 %	2015	10.00	110.37	10.0390
00015	11.43 %	2015	5.00	110.34	10.0427
00015	11.43 %	2015	5.00	110.23	10.0564
00015	11.43 %	2015	5.00	110.32	10.0452
00015	11.43 %	2015	5.00	110.36	10.0402
00015	11.43 %	2015	5.00	110.35	10.0415
00015	11.43 %	2015	5.00	110.35	10.0415
00015	11.43 %	2015	5.00	110.22	10.0576
00015	11.43 %	2015	5.00	110.25	10.0539
00015	11.43 %	2015	5.00	110.23	10.0564
00015	11.43 %	2015	5.00	110.30	10.0477
00015	11.43 %	2015	5.00	110.36	10.0402
00015	11.43 %	2015	5.00	110.325	10.0446
00015	11.43 %	2015	5.00	110.32	10.0452
00015	11.43 %	2015	5.00	110.31	10.0464
00015	11.43 %	2015	10.00	110.38	10.0377
00015	11.43 %	2015	5.00	110.35	10.0415
00015	11.43 %	2015	5.00	110.34	10.0427
00015	11.43 %	2015	5.00	110.25	10.0539
01003	10.71 %	2016	5.00	104.85	10.0712
01003	10.71 %	2016	5.00	105.00	10.0522
01004	10.45 %	2018	0.50	101.95	10.2033
01004	10.45 %	2018	5.00	102.80	10.0991
01004	10.45 %	2018	0.50	102.25	10.1664
01004	10.45 %	2018	1.00	102.00	10.1972
01004	10.45 %	2018	5.00	102.75	10.1052
00008	10.70 %	2020	4.00	104.15	10.1978
00008	10.70 %	2020	3.00	104.15	10.1978
00008	10.70 %	2020	10.00	103.90	10.2270
00008	10.70 %	2020	0.20	102.80	10.3567
00008	10.70 %	2020	5.00	104.00	10.2153
00018	11.60 %	2020	5.00	111.44	10.2337
00018	11.60 %	2020	1.00	110.85	10.2984
00018	11.60 %	2020	5.00	111.285	10.2506
00018	11.60 %	2020	5.00	111.44	10.2337
00018	11.60 %	2020	10.00	111.29	10.2501
00018	11.60 %	2020	5.00	111.29	10.2501
00018	11.60 %	2020	5.00	111.18	10.2621
00018	11.60 %	2020	5.00	111.50	10.2271
00018	11.60 %	2020	5.00	111.37	10.2413
00018	11.60 %	2020	5.00	111.35	10.2435
00018	11.60 %	2020	10.00	111.28	10.2512
00018	11.60 %	2020	5.00	111.28	10.2512
00018	11.60 %	2020	5.00	111.31	10.2479
00018	11.60 %	2020	5.00	111.30	10.2490
00018	11.60 %	2020	5.00	111.42	10.2359
00018	11.60 %	2020	5.00	111.435	10.2342
00018	11.60 %	2020	5.00	111.30	10.2490
00018	11.60 %	2020	5.00	111.00	10.2819

00018	11.60 %	2020	10.00	111.29	10.2501
00018	11.60 %	2020	5.00	111.29	10.2501
00018	11.60 %	2020	5.00	111.32	10.2468
00018	11.60 %	2020	5.00	111.35	10.2435
00018	11.60 %	2020	5.00	111.33	10.2457
00018	11.60 %	2020	5.00	111.20	10.2600
00018	11.60 %	2020	5.00	111.24	10.2556
00018	11.60 %	2020	10.00	111.40	10.2381
01006	10.25 %	2021	10.00	100.95	10.1381
01006	10.25 %	2021	10.00	100.90	10.1440
01006	10.25 %	2021	5.00	101.00	10.1323
01006	10.25 %	2021	10.00	101.00	10.1323
01006	10.25 %	2021	5.00	101.00	10.1323
01006	10.25 %	2021	5.00	100.75	10.1615
01006	10.25 %	2021	5.00	100.90	10.1440
01006	10.25 %	2021	5.00	100.95	10.1381
01006	10.25 %	2021	5.00	100.69	10.1686
01006	10.25 %	2021	5.00	100.90	10.1440
01006	10.25 %	2021	5.00	100.85	10.1498
01006	10.25 %	2021	5.00	101.03	10.1288
01006	10.25 %	2021	20.00	101.13	10.1171
01006	10.25 %	2021	5.00	101.05	10.1265
01006	10.25 %	2021	10.00	101.10	10.1206
01006	10.25 %	2021	5.00	101.05	10.1265
Total			6456.27033		
B. State Government Securities					
Contract Date : May 30, 2001					
95224	14% UTTAR PRADESH S.D.L.				
2005		0.80	113.25	9.8882	
Contract Date : May 31, 2001					
97238	13.05% MAHARASHTRA SDL				
2007		0.297	111.80	10.3287	
89222	11.50% MADHYA PRADESH				
S.D. 2009		9.00	108.40	9.9669	
89222	11.50% MADHYA PRADESH				
S.D. 2009		20.45	108.40	9.9669	
89222	11.50% MADHYA PRADESH				
S.D. 2009		9.00	108.40	9.9669	
00225	10.52% MAHARASHTRA SDL				
2010		0.807	101.00	10.3417	
Total			40.354		
C. Treasury Bills					
(i) 14 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
			NIL		
(ii) 91 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
Contract Date : May 30, 2001					
09/07/2001		5.00	99.1997	7.3411	
30/07/2001		20.00	98.7821	7.3571	
17/08/2001		25.00	98.4163	7.4145	
24/08/2001		4.75	98.2834	7.3925	
24/08/2001		20.00	98.2722	7.4416	
Contract Date : May 31, 2001					
04/06/2001		1.00	99.9244	6.8848	

07/08/2001	10.00	98.6582	7.2803
07/08/2001	30.00	98.6401	7.3798
17/08/2001	2.25	98.4536	7.3299
17/08/2001	10.00	98.4640	7.2798
17/08/2001	9.00	98.4432	7.3800
17/08/2001	12.50	98.4432	7.3800
24/08/2001	7.50	98.3172	7.3297
24/08/2001	20.00	98.3059	7.3798
24/08/2001	10.00	98.3059	7.3798
24/08/2001	12.50	98.3059	7.3798
24/08/2001	20.00	98.3059	7.3798
Total	219.50		
(iii) 182 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : May 31, 2001			
07/06/2001	0.55	99.8659	6.9826
19/07/2001	1.50	99.0229	7.3301
16/08/2001	1.50	98.4731	7.3300
Total	3.55		
(iv) 364 Day Bills (Maturity-wise)			
(DD/MM/YYYY)			
Contract Date : May 30, 2001			
06/09/2001	5.00	97.9539	7.6802
28/12/2001	5.00	95.6961	7.7221
21/02/2002	5.00	94.5366	7.8787
21/02/2002	10.00	94.5366	7.8787
08/04/2002	15.00	93.4871	8.1018
02/05/2002	25.00	92.9813	8.1533
02/05/2002	25.00	93.0610	8.0538
02/05/2002	5.00	92.9734	8.1632
17/05/2002	10.00	92.7157	8.1244
Contract Date : May 31, 2001			
23/08/2001	5.00	98.3255	7.3797
28/12/2001	10.00	95.6855	7.7786
10/01/2002	13.25	95.4318	7.7787
21/03/2002	2.00	93.9433	7.9822
08/04/2002	15.00	93.5170	8.0878
02/05/2002	13.00	93.0849	8.0479
17/05/2002	30.55	92.8564	7.9781
17/05/2002	10.00	92.7984	8.0479
17/05/2002	10.00	92.7984	8.0479
17/05/2002	17.00	92.8067	8.0379
17/05/2002	25.00	92.7984	8.0479
17/05/2002	5.00	92.7570	8.0978
Total	260.80		

II. REPO Transactions *
(Other than with RBI)

Loan Code	Nomenclature	Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 Nominal	Repo Rate (%pa)	Repo Period (Days)
	(1)	(2)	(3)	(4)	(5)

A. Government of India Dated Securities

94003	12.50 %	2004	50.00	109.24	6.50	5
89009	11.50 %	2009	15.00	110.20	7.05	17
89009	11.50 %	2009	10.00	110.20	7.05	19
98013	11.55 %	2001	10.00	100.25	6.95	1
98013	11.55 %	2001	25.00	100.25	7.00	1
98013	11.55 %	2001	10.00	100.25	7.00	1
94009	11.75 %	2001	50.00	100.65	7.05	1
94009	11.75 %	2001	20.00	100.60	7.00	1
94009	11.75 %	2001	20.00	100.60	7.00	1
94009	11.75 %	2001	25.00	100.70	6.90	1
94009	11.75 %	2001	25.00	100.70	6.90	1
94009	11.75 %	2001	25.00	100.70	6.90	1
94009	11.75 %	2001	25.00	100.70	6.90	1
94009	11.75 %	2001	25.00	100.70	6.90	1
94009	11.75 %	2001	25.00	100.70	6.90	1
94009	11.75 %	2001	25.00	100.70	6.90	1
94009	11.75 %	2001	25.00	100.70	6.90	1
97011	11.15 %	2002	12.00	103.08	7.40	6
97011	11.15 %	2002	25.00	103.14	6.80	4
97011	11.15 %	2002	25.00	103.14	6.80	4
97011	11.15 %	2002	40.00	103.14	6.60	4
97011	11.15 %	2002	15.00	103.14	6.90	6
97011	11.15 %	2002	20.00	103.15	6.95	1
97011	11.15 %	2002	20.00	103.20	7.05	6
97011	11.15 %	2002	25.00	103.15	6.85	4
97011	11.15 %	2002	25.00	103.15	6.80	4
97011	11.15 %	2002	25.00	103.00	6.90	1
97011	11.15 %	2002	25.00	103.00	6.90	1
97011	11.15 %	2002	25.00	103.15	6.85	4
94010	11.55 %	2002(INSTAL	25.00	103.90	7.00	1
98004	11.10 %	2003	20.00	104.25	6.95	1
98004	11.10 %	2003	25.00	104.05	6.90	1
94003	12.50 %	2004	25.00	109.18	7.00	1
94003	12.50 %	2004	25.00	109.18	7.00	1
98022	11.98 %	2004	25.00	108.85	7.00	1
00007	9.90 %	2005	10.00	103.40	6.95	1
00007	9.90 %	2005	10.00	103.54	7.05	1
00007	9.90 %	2005	25.00	103.54	7.05	1
00011	10.20 %	2005	25.00	103.83	6.90	1
00011	10.20 %	2005	25.00	103.83	6.90	1
97010	11.19 %	2005	25.00	108.10	7.00	1
98005	11.75 %	2006	30.00	110.80	6.75	1
98002	12.15 %	2008	50.00	112.75	8.30	26
98007	12.00 %	2008	20.00	112.50	8.30	26
00016	11.40 %	2008	23.00	110.30	6.40	1
98023	12.25 %	2008	30.00	113.00	8.30	26
99006	11.99 %	2009	30.00	112.60	7.05	26
99006	11.99 %	2009	15.00	112.60	8.30	26
99020	11.83 %	2014	10.00	112.50	6.95	1
Total			1165.00			

B. State Government Securities

NIL

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)	NIL
(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)	NIL

* Relate to the first leg of Repos
YTM(indicative) will depend upon assumed rate of inflation
Date : 31 May 2001

For previous issues of SGL Data please [click here](#)