

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 27 June 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 : June 23, 2001				
99006	11.99 % 2009	0.03	106.50	10.7304
00018	11.60 % 2020	20.00	111.84	10.1904
Contract Date : June 25, 2001				
00017	11.50 % 2011	5.00	112.55	9.5671
00017	11.50 % 2011	5.00	112.55	9.5671
00017	11.50 % 2011	5.00	112.55	9.5671
00017	11.50 % 2011	5.00	112.55	9.5671
01005	9.81 % 2013	20.00	100.71	9.7063
01001	10.47 % 2015	5.00	104.40	9.8726
01001	10.47 % 2015	5.00	104.41	9.8713
01001	10.47 % 2015	5.00	104.41	9.8713
01001	10.47 % 2015	5.00	104.43	9.8686
01001	10.47 % 2015	5.00	104.37	9.8765
01001	10.47 % 2015	10.00	104.38	9.8752
01001	10.47 % 2015	10.00	104.39	9.8739
01004	10.45 % 2018	10.00	103.83	9.9727
01006	10.25 % 2021	5.00	101.79	10.0388
Contract Date : June 26, 2001				
94009	11.75 % 2001	10.00	100.50	8.4457
94009	11.75 % 2001	0.70	100.54	8.2024
93009	13.31 % 2001	10.23	101.93	8.1443
96018	13.55 % 2001	0.80	102.39	7.6108
96018	13.55 % 2001	0.43	102.39	7.6108
97004	12.69 % 2002	15.00	103.80	8.0624
97011	11.15 % 2002	5.00	103.44	8.0152
98004	11.10 % 2003	10.00	104.80	8.1332
98004	11.10 % 2003	5.00	104.80	8.1332
97008	11.83 % 2003	5.00	106.70	8.2189
97008	11.83 % 2003	5.00	106.70	8.2189
97008	11.83 % 2003	5.00	106.77	8.1829
94003	12.50 % 2004	5.00	110.12	8.2850
94003	12.50 % 2004	5.00	110.11	8.2889
94003	12.50 % 2004	5.00	110.12	8.2850
94003	12.50 % 2004	5.00	110.12	8.2850
94003	12.50 % 2004	5.00	110.14	8.2772
94003	12.50 % 2004	5.00	110.12	8.2850
94003	12.50 % 2004	5.00	110.12	8.2850
94003	12.50 % 2004	5.00	110.075	8.3025
98011	11.75 % 2004	10.00	108.20	8.5724

98017	11.95	%	2004	10.00	109.38	8.4209
98017	11.95	%	2004	5.00	109.38	8.4209
98022	11.98	%	2004	5.00	109.86	8.3920
98022	11.98	%	2004	5.00	109.86	8.3920
98022	11.98	%	2004	5.00	109.885	8.3834
98022	11.98	%	2004	5.00	109.89	8.3817
97010	11.19	%	2005	5.00	109.46	8.4229
97010	11.19	%	2005	5.00	109.54	8.4009
97010	11.19	%	2005	5.00	109.43	8.4312
97010	11.19	%	2005	5.00	109.41	8.4367
97010	11.19	%	2005	10.00	109.52	8.4064
99008	11.68	%	2006	5.00	112.05	8.5529
99008	11.68	%	2006	5.00	112.05	8.5529
99008	11.68	%	2006	5.00	112.04	8.5554
98005	11.75	%	2006	5.00	112.25	8.5783
98005	11.75	%	2006	5.00	112.28	8.5712
98005	11.75	%	2006	0.50	110.65	8.9657
98005	11.75	%	2006	5.00	112.22	8.5855
98005	11.75	%	2006	5.00	112.25	8.5783
00013	11.00	%	2006	5.00	109.95	8.5440
00013	11.00	%	2006	5.00	109.94	8.5463
00013	11.00	%	2006	5.00	109.935	8.5475
00013	11.00	%	2006	5.00	109.95	8.5440
00013	11.00	%	2006	5.00	109.96	8.5417
98009	11.90	%	2007	5.00	113.95	8.8217
98009	11.90	%	2007	5.00	113.87	8.8379
98009	11.90	%	2007	15.00	113.90	8.8318
84002	9.50	%	2008	1.00	101.75	9.1385
84002	9.50	%	2008	0.50	102.35	9.0180
98007	12.00	%	2008	10.00	113.60	9.2682
00016	11.40	%	2008	10.00	112.34	9.0223
00016	11.40	%	2008	5.00	112.30	9.0295
00016	11.40	%	2008	5.00	112.31	9.0277
00016	11.40	%	2008	5.00	112.22	9.0437
00016	11.40	%	2008	5.00	112.30	9.0295
00016	11.40	%	2008	5.00	112.27	9.0348
00016	11.40	%	2008	15.00	112.30	9.0295
00016	11.40	%	2008	5.00	112.29	9.0312
00016	11.40	%	2008	5.00	112.32	9.0259
00016	11.40	%	2008	5.00	112.20	9.0473
00016	11.40	%	2008	10.00	112.21	9.0455
00016	11.40	%	2008	10.00	112.30	9.0295
00016	11.40	%	2008	5.00	112.30	9.0295
00016	11.40	%	2008	10.00	112.30	9.0295
00016	11.40	%	2008	5.00	112.30	9.0295
00016	11.40	%	2008	5.00	112.32	9.0259
00016	11.40	%	2008	5.00	112.31	9.0277
00016	11.40	%	2008	5.00	112.31	9.0277
00016	11.40	%	2008	5.00	112.32	9.0259
00016	11.40	%	2008	10.00	112.30	9.0295
00016	11.40	%	2008	5.00	112.245	9.0393
00016	11.40	%	2008	10.00	112.28	9.0330
00016	11.40	%	2008	5.00	112.25	9.0384
00016	11.40	%	2008	5.00	112.23	9.0419
00016	11.40	%	2008	5.00	112.33	9.0241

00016	11.40	%	2008	5.00	112.24	9.0401
00016	11.40	%	2008	5.00	112.33	9.0241
00016	11.40	%	2008	5.00	112.295	9.0303
00016	11.40	%	2008	5.00	112.10	9.0651
00016	11.40	%	2008	5.00	112.10	9.0651
00016	11.40	%	2008	2.00	111.20	9.2267
00016	11.40	%	2008	5.00	112.24	9.0401
00016	11.40	%	2008	5.00	112.25	9.0384
00016	11.40	%	2008	5.00	112.30	9.0295
00016	11.40	%	2008	5.00	112.18	9.0508
00016	11.40	%	2008	5.00	112.21	9.0455
00016	11.40	%	2008	5.00	112.22	9.0437
00016	11.40	%	2008	10.00	112.30	9.0295
00016	11.40	%	2008	15.00	112.29	9.0312
98023	12.25	%	2008	19.75	114.70	9.3887
99006	11.99	%	2009	10.00	114.16	9.3792
99006	11.99	%	2009	5.00	114.18	9.3758
99006	11.99	%	2009	5.00	114.20	9.3725
99006	11.99	%	2009	5.00	114.20	9.3725
99006	11.99	%	2009	10.00	114.15	9.3809
99006	11.99	%	2009	10.00	114.10	9.3893
99006	11.99	%	2009	8.93	114.08	9.3927
99006	11.99	%	2009	5.00	114.20	9.3725
99004	12.29	%	2010	5.00	115.00	9.6756
99004	12.29	%	2010	5.00	115.00	9.6756
90010	11.50	%	2010	5.00	111.70	9.5275
90010	11.50	%	2010	25.00	111.73	9.5228
90010	11.50	%	2010	20.00	111.75	9.5196
90010	11.50	%	2010	5.00	111.83	9.5071
00014	11.30	%	2010	5.00	111.85	9.3343
00014	11.30	%	2010	5.00	111.87	9.3312
00014	11.30	%	2010	5.00	111.86	9.3327
00014	11.30	%	2010	5.00	111.85	9.3343
00014	11.30	%	2010	5.00	111.78	9.3450
00014	11.30	%	2010	5.00	111.82	9.3389
00014	11.30	%	2010	5.00	111.84	9.3358
00014	11.30	%	2010	5.00	111.80	9.3419
00014	11.30	%	2010	5.00	111.75	9.3496
00014	11.30	%	2010	5.00	111.88	9.3297
00014	11.30	%	2010	5.00	111.76	9.3481
00014	11.30	%	2010	5.00	111.85	9.3343
00014	11.30	%	2010	5.00	111.90	9.3266
00014	11.30	%	2010	5.00	111.90	9.3266
00014	11.30	%	2010	5.00	111.90	9.3266
00014	11.30	%	2010	5.00	111.90	9.3266
00014	11.30	%	2010	5.00	111.90	9.3266
00014	11.30	%	2010	5.00	111.90	9.3266
00014	11.30	%	2010	5.00	111.90	9.3266
00014	11.30	%	2010	5.00	111.88	9.3297
00014	11.30	%	2010	5.00	111.78	9.3450
00014	11.30	%	2010	10.00	111.87	9.3312
99005	12.32	%	2011	5.00	115.30	9.8178
99005	12.32	%	2011	25.00	115.22	9.8297
99005	12.32	%	2011	10.00	115.17	9.8371
99005	12.32	%	2011	20.00	115.25	9.8252

99005	12.32	%	2011	5.00	115.30	9.8178
99005	12.32	%	2011	5.00	115.13	9.8430
99005	12.32	%	2011	5.00	115.13	9.8430
99005	12.32	%	2011	5.00	115.13	9.8430
99005	12.32	%	2011	5.00	115.13	9.8430
00010	10.95	%	2011	5.00	109.54	9.4457
00010	10.95	%	2011	5.00	109.56	9.4427
00010	10.95	%	2011	5.00	109.45	9.4590
91012	11.50	%	2011	10.00	111.85	9.6359
91012	11.50	%	2011	5.00	111.40	9.7015
91012	11.50	%	2011	10.00	111.40	9.7015
00017	11.50	%	2011	10.00	112.96	9.5089
00017	11.50	%	2011	5.00	112.98	9.5060
00017	11.50	%	2011	5.00	112.98	9.5060
00017	11.50	%	2011	5.00	112.95	9.5103
00017	11.50	%	2011	5.00	112.98	9.5060
00017	11.50	%	2011	5.00	112.87	9.5215
00017	11.50	%	2011	5.00	112.95	9.5103
00017	11.50	%	2011	5.00	112.96	9.5089
00017	11.50	%	2011	5.00	112.92	9.5145
00017	11.50	%	2011	5.00	112.92	9.5145
00017	11.50	%	2011	10.00	112.55	9.5668
00017	11.50	%	2011	5.00	112.99	9.5046
00017	11.50	%	2011	5.00	112.98	9.5060
00017	11.50	%	2011	5.00	112.99	9.5046
00017	11.50	%	2011	5.00	112.99	9.5046
00017	11.50	%	2011	5.00	113.00	9.5032
00017	11.50	%	2011	5.00	113.00	9.5032
00017	11.50	%	2011	25.00	112.89	9.5187
00017	11.50	%	2011	5.00	113.00	9.5032
00017	11.50	%	2011	5.00	113.00	9.5032
00017	11.50	%	2011	5.00	112.90	9.5173
00017	11.50	%	2011	10.00	113.00	9.5032
00017	11.50	%	2011	5.00	113.00	9.5032
00017	11.50	%	2011	5.00	112.90	9.5173
00017	11.50	%	2011	5.00	112.95	9.5103
00017	11.50	%	2011	5.00	113.00	9.5032
00017	11.50	%	2011	5.00	113.00	9.5032
00017	11.50	%	2011	5.00	113.00	9.5032
00017	11.50	%	2011	5.00	113.00	9.5032
00017	11.50	%	2011	5.00	112.84	9.5258
00017	11.50	%	2011	10.00	112.80	9.5314
00017	11.50	%	2011	10.00	112.80	9.5314
00017	11.50	%	2011	5.00	112.96	9.5089
00017	11.50	%	2011	5.00	112.90	9.5173
00017	11.50	%	2011	5.00	112.92	9.5145
00017	11.50	%	2011	5.00	112.88	9.5201
00017	11.50	%	2011	20.00	112.80	9.5314
00017	11.50	%	2011	5.00	112.98	9.5060
00017	11.50	%	2011	5.00	112.98	9.5060
00017	11.50	%	2011	5.00	112.99	9.5046
00017	11.50	%	2011	5.00	112.98	9.5060
00017	11.50	%	2011	10.00	113.02	9.5004
00017	11.50	%	2011	5.00	112.97	9.5074
00017	11.50	%	2011	5.00	112.96	9.5089
00017	11.50	%	2011	5.00	113.02	9.5004

84005	10.25	%	2012	2.00	103.35	9.7430
84005	10.25	%	2012	1.00	103.35	9.7430
00012	11.03	%	2012	5.00	109.70	9.5863
00012	11.03	%	2012	5.00	109.27	9.6464
00012	11.03	%	2012	5.00	109.66	9.5919
00012	11.03	%	2012	5.00	109.66	9.5919
00012	11.03	%	2012	5.00	109.84	9.5669
00012	11.03	%	2012	5.00	109.80	9.5724
00012	11.03	%	2012	5.00	109.80	9.5724
00012	11.03	%	2012	5.00	109.85	9.5655
00012	11.03	%	2012	25.00	109.645	9.5940
00012	11.03	%	2012	5.00	109.86	9.5641
00012	11.03	%	2012	5.00	109.79	9.5738
00012	11.03	%	2012	5.00	109.81	9.5710
00012	11.03	%	2012	5.00	109.64	9.5947
00012	11.03	%	2012	5.00	109.80	9.5724
00012	11.03	%	2012	5.00	109.75	9.5794
00012	11.03	%	2012	5.00	109.80	9.5724
00012	11.03	%	2012	5.00	109.75	9.5794
00012	11.03	%	2012	5.00	109.80	9.5724
00012	11.03	%	2012	5.00	109.81	9.5710
00012	11.03	%	2012	5.00	109.83	9.5682
00012	11.03	%	2012	5.00	109.88	9.5613
00012	11.03	%	2012	5.00	109.88	9.5613
00012	11.03	%	2012	10.00	109.87	9.5627
00012	11.03	%	2012	5.00	109.88	9.5613
00012	11.03	%	2012	5.00	109.69	9.5877
00012	11.03	%	2012	5.00	109.82	9.5696
00012	11.03	%	2012	5.00	109.82	9.5696
00012	11.03	%	2012	15.00	109.67	9.5905
00012	11.03	%	2012	5.00	109.75	9.5794
00012	11.03	%	2012	5.00	109.77	9.5766
00012	11.03	%	2012	5.00	109.75	9.5794
00012	11.03	%	2012	10.00	109.82	9.5696
00012	11.03	%	2012	5.00	109.72	9.5835
00012	11.03	%	2012	5.00	109.85	9.5655
00012	11.03	%	2012	5.00	109.69	9.5877
00012	11.03	%	2012	5.00	109.79	9.5738
00012	11.03	%	2012	5.00	109.83	9.5682
00012	11.03	%	2012	5.00	109.84	9.5669
00012	11.03	%	2012	2.00	108.95	9.6913
00012	11.03	%	2012	5.00	109.80	9.5724
00012	11.03	%	2012	20.00	109.85	9.5655
00012	11.03	%	2012	5.00	109.85	9.5655
00012	11.03	%	2012	25.00	109.68	9.5891
00012	11.03	%	2012	5.00	109.85	9.5655
00012	11.03	%	2012	5.00	109.61	9.5989
00012	11.03	%	2012	5.00	109.62	9.5975
00012	11.03	%	2012	5.00	109.775	9.5759
00012	11.03	%	2012	0.25	108.90	9.6983
00012	11.03	%	2012	5.00	109.75	9.5794
00012	11.03	%	2012	1.00	109.55	9.6072
00012	11.03	%	2012	5.00	109.83	9.5682
00012	11.03	%	2012	5.00	109.83	9.5682
00012	11.03	%	2012	5.00	109.81	9.5710

00012	11.03	%	2012	5.00	109.65	9.5933
00012	11.03	%	2012	5.00	109.62	9.5975
00012	11.03	%	2012	25.00	109.68	9.5891
00012	11.03	%	2012	5.00	109.84	9.5669
00012	11.03	%	2012	10.00	109.84	9.5669
00012	11.03	%	2012	10.00	109.83	9.5682
00012	11.03	%	2012	5.00	109.82	9.5696
00012	11.03	%	2012	5.00	109.69	9.5877
00012	11.03	%	2012	5.00	109.84	9.5669
00012	11.03	%	2012	5.00	109.84	9.5669
00012	11.03	%	2012	10.00	109.68	9.5891
00012	11.03	%	2012	5.00	109.81	9.5710
00012	11.03	%	2012	5.00	109.80	9.5724
00012	11.03	%	2012	5.00	109.87	9.5627
00012	11.03	%	2012	5.00	109.85	9.5655
00012	11.03	%	2012	5.00	109.87	9.5627
00012	11.03	%	2012	5.00	109.84	9.5669
00012	11.03	%	2012	10.00	109.80	9.5724
00012	11.03	%	2012	20.00	109.85	9.5655
00012	11.03	%	2012	5.00	109.80	9.5724
00012	11.03	%	2012	5.00	109.81	9.5710
82005	9.00	%	2013	2.45	97.00	9.4223
01005	9.81	%	2013	5.00	100.85	9.6862
01005	9.81	%	2013	5.00	101.505	9.5934
01005	9.81	%	2013	4.00	101.65	9.5730
01005	9.81	%	2013	15.00	101.05	9.6578
01005	9.81	%	2013	1.50	101.15	9.6436
01005	9.81	%	2013	5.00	101.52	9.5913
01005	9.81	%	2013	5.00	101.52	9.5913
01005	9.81	%	2013	5.00	101.52	9.5913
01005	9.81	%	2013	5.00	101.60	9.5801
01005	9.81	%	2013	5.00	101.62	9.5772
01005	9.81	%	2013	5.00	101.52	9.5913
01005	9.81	%	2013	10.00	101.60	9.5801
01005	9.81	%	2013	5.00	101.60	9.5801
01005	9.81	%	2013	5.00	101.53	9.5899
01005	9.81	%	2013	5.00	101.52	9.5913
01005	9.81	%	2013	2.00	101.50	9.5941
98021	12.40	%	2013	10.00	116.35	10.0367
83004	10.00	%	2014	1.30	103.00	9.5883
84010	10.50	%	2014	5.00	104.47	9.8859
99020	11.83	%	2014	5.00	113.58	9.9667
99020	11.83	%	2014	5.00	113.58	9.9667
99020	11.83	%	2014	5.00	113.58	9.9667
99020	11.83	%	2014	5.00	113.58	9.9667
99020	11.83	%	2014	5.00	113.55	9.9704
99020	11.83	%	2014	10.00	113.55	9.9704
99020	11.83	%	2014	5.00	113.55	9.9704
99020	11.83	%	2014	3.70	113.40	9.9891
99020	11.83	%	2014	5.00	113.49	9.9779
01001	10.47	%	2015	15.00	105.40	9.7426
01001	10.47	%	2015	10.00	105.40	9.7426
01001	10.47	%	2015	5.00	105.40	9.7426
01001	10.47	%	2015	5.00	105.25	9.7620
01001	10.47	%	2015	5.00	105.20	9.7685

01001	10.47 %	2015	5.00	105.25	9.7620
01001	10.47 %	2015	2.00	105.07	9.7853
01001	10.47 %	2015	3.00	104.40	9.8726
01001	10.47 %	2015	5.00	105.06	9.7866
01001	10.47 %	2015	5.00	104.435	9.8680
01001	10.47 %	2015	20.00	105.13	9.7775
01001	10.47 %	2015	5.00	105.18	9.7711
01001	10.47 %	2015	5.00	105.19	9.7698
01001	10.47 %	2015	5.00	105.10	9.7814
01001	10.47 %	2015	5.00	105.30	9.7555
01001	10.47 %	2015	5.00	105.30	9.7555
01001	10.47 %	2015	5.00	105.42	9.7401
01001	10.47 %	2015	1.75	105.10	9.7814
01001	10.47 %	2015	5.00	105.03	9.7905
01001	10.47 %	2015	10.00	105.03	9.7905
01001	10.47 %	2015	5.00	105.03	9.7905
01001	10.47 %	2015	20.00	105.03	9.7905
01001	10.47 %	2015	5.00	105.00	9.7944
01001	10.47 %	2015	5.00	105.35	9.7491
01001	10.47 %	2015	5.00	105.33	9.7517
01001	10.47 %	2015	5.00	105.35	9.7491
01001	10.47 %	2015	5.00	105.35	9.7491
01001	10.47 %	2015	10.00	105.38	9.7452
01001	10.47 %	2015	5.00	105.25	9.7620
01001	10.47 %	2015	5.00	105.20	9.7685
01001	10.47 %	2015	5.00	105.095	9.7821
01001	10.47 %	2015	5.00	104.97	9.7983
01001	10.47 %	2015	5.00	105.08	9.7840
01001	10.47 %	2015	5.00	105.08	9.7840
01001	10.47 %	2015	2.50	105.05	9.7879
01001	10.47 %	2015	5.00	105.36	9.7478
01001	10.47 %	2015	10.00	105.34	9.7504
01001	10.47 %	2015	5.00	105.22	9.7659
01001	10.47 %	2015	5.00	105.23	9.7646
01001	10.47 %	2015	20.00	105.20	9.7685
01001	10.47 %	2015	5.00	104.50	9.8595
01001	10.47 %	2015	5.00	104.93	9.8035
01001	10.47 %	2015	5.00	105.35	9.7491
01001	10.47 %	2015	1.50	105.00	9.7944
01001	10.47 %	2015	10.00	105.37	9.7465
01001	10.47 %	2015	5.00	105.38	9.7452
01001	10.47 %	2015	5.00	105.02	9.7918
01001	10.47 %	2015	5.00	105.17	9.7724
01001	10.47 %	2015	15.00	105.42	9.7401
01001	10.47 %	2015	5.00	105.38	9.7452
01001	10.47 %	2015	5.00	105.34	9.7504
00009	10.79 %	2015	1.00	105.65	10.0250
85007	11.50 %	2015	5.00	111.00	10.0144
85007	11.50 %	2015	2.00	110.10	10.1273
00015	11.43 %	2015	15.00	111.90	9.8484
00015	11.43 %	2015	5.00	111.75	9.8668
00015	11.43 %	2015	5.00	111.75	9.8668
00015	11.43 %	2015	5.00	111.76	9.8655
00015	11.43 %	2015	5.00	111.70	9.8729
00015	11.43 %	2015	5.00	111.98	9.8387

00015	11.43 %	2015	5.00	111.90	9.8484
00015	11.43 %	2015	5.00	112.06	9.8289
00015	11.43 %	2015	5.00	111.90	9.8484
00015	11.43 %	2015	5.00	111.90	9.8484
00015	11.43 %	2015	5.00	111.73	9.8692
00015	11.43 %	2015	5.00	111.65	9.8790
00015	11.43 %	2015	5.00	112.04	9.8314
00015	11.43 %	2015	5.00	111.77	9.8643
00015	11.43 %	2015	5.00	111.95	9.8423
00015	11.43 %	2015	5.00	111.99	9.8375
00015	11.43 %	2015	5.00	111.95	9.8423
00015	11.43 %	2015	5.00	111.90	9.8484
00015	11.43 %	2015	5.00	111.95	9.8423
00015	11.43 %	2015	5.00	112.00	9.8363
00015	11.43 %	2015	5.00	112.01	9.8350
00015	11.43 %	2015	5.00	112.01	9.8350
00015	11.43 %	2015	5.00	112.02	9.8338
00015	11.43 %	2015	5.00	112.02	9.8338
01003	10.71 %	2016	5.00	106.50	9.8623
01003	10.71 %	2016	1.00	106.00	9.9245
01003	10.71 %	2016	5.00	105.80	9.9494
99019	12.30 %	2016	0.615	115.70	10.2308
99019	12.30 %	2016	0.164	115.70	10.2308
99019	12.30 %	2016	0.221	115.70	10.2308
01004	10.45 %	2018	10.00	104.40	9.9045
01004	10.45 %	2018	5.00	104.20	9.9283
01004	10.45 %	2018	5.00	104.17	9.9319
01004	10.45 %	2018	5.00	104.50	9.8926
01004	10.45 %	2018	5.00	104.35	9.9104
01004	10.45 %	2018	5.00	104.14	9.9355
01004	10.45 %	2018	1.00	104.31	9.9152
01004	10.45 %	2018	5.00	104.33	9.9128
00008	10.70 %	2020	5.00	105.25	10.0690
00008	10.70 %	2020	2.40	105.85	10.0005
00008	10.70 %	2020	3.80	105.75	10.0119
00008	10.70 %	2020	5.00	105.75	10.0119
00008	10.70 %	2020	5.00	105.80	10.0062
00008	10.70 %	2020	0.50	105.50	10.0404
00008	10.70 %	2020	1.00	105.50	10.0404
00008	10.70 %	2020	5.00	104.85	10.1151
00008	10.70 %	2020	2.00	104.70	10.1324
00008	10.70 %	2020	1.00	105.25	10.0690
00008	10.70 %	2020	5.00	105.16	10.0794
00008	10.70 %	2020	2.00	105.25	10.0690
00008	10.70 %	2020	1.00	105.00	10.0978
00018	11.60 %	2020	10.00	113.00	10.0654
00018	11.60 %	2020	10.00	111.85	10.1894
00018	11.60 %	2020	10.00	112.625	10.1056
00018	11.60 %	2020	5.00	111.90	10.1840
00018	11.60 %	2020	10.00	112.60	10.1083
00018	11.60 %	2020	10.00	112.60	10.1083
00018	11.60 %	2020	0.50	112.05	10.1677
00018	11.60 %	2020	5.00	113.00	10.0654
00018	11.60 %	2020	5.00	113.10	10.0547
00018	11.60 %	2020	5.00	112.60	10.1083

00018	11.60 %	2020	5.00	112.75	10.0922
01006	10.25 %	2021	1.00	102.30	9.9802
01006	10.25 %	2021	7.75	102.30	9.9802
01006	10.25 %	2021	5.00	101.35	10.0897
01006	10.25 %	2021	1.00	102.20	9.9916
01006	10.25 %	2021	1.50	101.79	10.0388
01006	10.25 %	2021	1.00	101.90	10.0261
01006	10.25 %	2021	0.10	102.35	9.9745
01006	10.25 %	2021	5.00	102.25	9.9859
01006	10.25 %	2021	10.00	102.47	9.9608
01006	10.25 %	2021	5.00	102.25	9.9859
01006	10.25 %	2021	1.00	102.55	9.9516
01006	10.25 %	2021	1.00	102.28	9.9825
01006	10.25 %	2021	5.00	102.28	9.9825
01006	10.25 %	2021	5.00	102.47	9.9608
01006	10.25 %	2021	5.00	102.20	9.9916
01006	10.25 %	2021	5.00	102.46	9.9619
01006	10.25 %	2021	1.00	101.65	10.0549
01006	10.25 %	2021	7.00	101.65	10.0549
01006	10.25 %	2021	1.00	102.41	9.9676
01006	10.25 %	2021	5.00	102.47	9.9608
01006	10.25 %	2021	5.00	102.05	10.0088
01006	10.25 %	2021	2.00	102.10	10.0031
01006	10.25 %	2021	5.00	101.90	10.0261
01006	10.25 %	2021	5.00	101.90	10.0261
Contract Date : June 27, 2001					
94009	11.75 %	2001	26.00	100.51	8.3304
94009	11.75 %	2001	5.00	100.51	8.3304
97004	12.69 %	2002	15.00	103.83	8.0129
97004	12.69 %	2002	35.00	103.83	8.0129
97004	12.69 %	2002	5.00	103.82	8.0247
97011	11.15 %	2002	15.00	103.43	8.0173
97011	11.15 %	2002	10.00	103.44	8.0085
97011	11.15 %	2002	10.00	103.43	8.0173
97011	11.15 %	2002	10.00	103.44	8.0085
97011	11.15 %	2002	20.00	103.44	8.0085
97011	11.15 %	2002	5.00	103.42	8.0262
97008	11.83 %	2003	5.00	106.85	8.1376
94003	12.50 %	2004	5.00	110.15	8.2697
94003	12.50 %	2004	5.00	110.15	8.2697
94003	12.50 %	2004	5.00	110.25	8.2307
94003	12.50 %	2004	5.00	110.16	8.2658
94003	12.50 %	2004	5.00	110.20	8.2502
94003	12.50 %	2004	5.00	110.24	8.2346
94003	12.50 %	2004	5.00	110.27	8.2229
94003	12.50 %	2004	5.00	110.28	8.2190
94003	12.50 %	2004	5.00	110.28	8.2190
94003	12.50 %	2004	5.00	110.30	8.2112
94003	12.50 %	2004	5.00	110.28	8.2190
94003	12.50 %	2004	10.00	110.20	8.2502
94003	12.50 %	2004	10.00	110.255	8.2288
94003	12.50 %	2004	1.80	110.215	8.2444
94003	12.50 %	2004	5.00	110.29	8.2151
94003	12.50 %	2004	5.00	110.285	8.2171
94003	12.50 %	2004	5.00	110.28	8.2190

94003	12.50	%	2004	15.00	110.28	8.2190
94003	12.50	%	2004	5.00	110.18	8.2580
94003	12.50	%	2004	10.00	110.30	8.2112
94003	12.50	%	2004	5.00	110.30	8.2112
94003	12.50	%	2004	5.00	110.18	8.2580
94003	12.50	%	2004	5.00	110.30	8.2112
94003	12.50	%	2004	5.00	110.285	8.2171
94003	12.50	%	2004	5.00	110.30	8.2112
94003	12.50	%	2004	5.00	110.27	8.2229
94003	12.50	%	2004	5.00	110.25	8.2307
94003	12.50	%	2004	5.00	110.22	8.2424
94003	12.50	%	2004	3.50	110.25	8.2307
94003	12.50	%	2004	5.00	110.30	8.2112
98022	11.98	%	2004	4.40	109.95	8.3587
98022	11.98	%	2004	5.00	110.10	8.3076
00011	10.20	%	2005	0.02	106.75	8.2018
97010	11.19	%	2005	5.00	109.65	8.3692
97010	11.19	%	2005	5.00	109.76	8.3389
97010	11.19	%	2005	12.25	109.71	8.3527
97010	11.19	%	2005	5.00	109.75	8.3417
97010	11.19	%	2005	10.00	109.83	8.3197
97010	11.19	%	2005	10.00	109.80	8.3279
97010	11.19	%	2005	25.00	109.68	8.3609
97010	11.19	%	2005	25.00	109.80	8.3279
97010	11.19	%	2005	5.00	109.78	8.3334
97010	11.19	%	2005	5.00	109.80	8.3279
97010	11.19	%	2005	5.00	109.80	8.3279
97010	11.19	%	2005	10.00	109.76	8.3389
97010	11.19	%	2005	10.00	109.78	8.3334
97010	11.19	%	2005	10.00	109.80	8.3279
99008	11.68	%	2006	5.00	112.20	8.5155
99008	11.68	%	2006	5.00	112.20	8.5155
99008	11.68	%	2006	5.00	112.20	8.5155
99008	11.68	%	2006	5.00	112.24	8.5058
99008	11.68	%	2006	5.00	112.25	8.5034
99008	11.68	%	2006	5.00	112.25	8.5034
99008	11.68	%	2006	5.00	112.30	8.4914
98005	11.75	%	2006	5.00	112.35	8.5529
98005	11.75	%	2006	5.00	112.24	8.5793
98005	11.75	%	2006	5.00	112.39	8.5434
98005	11.75	%	2006	5.00	112.49	8.5194
98005	11.75	%	2006	5.00	112.49	8.5194
00013	11.00	%	2006	5.00	110.23	8.4782
00013	11.00	%	2006	5.00	110.07	8.5152
00013	11.00	%	2006	5.00	110.25	8.4736
00013	11.00	%	2006	10.00	110.20	8.4851
00013	11.00	%	2006	5.00	110.05	8.5199
98009	11.90	%	2007	5.00	114.00	8.8104
98009	11.90	%	2007	5.00	114.04	8.8023
98009	11.90	%	2007	5.00	114.10	8.7902
98009	11.90	%	2007	5.00	114.11	8.7882
98009	11.90	%	2007	15.00	113.97	8.8165
98009	11.90	%	2007	5.00	114.08	8.7942
98009	11.90	%	2007	5.00	114.06	8.7983
98009	11.90	%	2007	5.00	114.10	8.7902

98009	11.90	%	2007	5.00	114.10	8.7902
98009	11.90	%	2007	5.00	114.10	8.7902
98009	11.90	%	2007	5.00	114.04	8.8023
98009	11.90	%	2007	10.00	114.04	8.8023
98009	11.90	%	2007	10.00	114.04	8.8023
98009	11.90	%	2007	20.00	114.13	8.7841
98009	11.90	%	2007	5.00	114.13	8.7841
98009	11.90	%	2007	5.00	114.09	8.7922
98007	12.00	%	2008	10.00	113.61	9.2656
88008	11.50	%	2008	0.25	110.25	9.4419
00016	11.40	%	2008	5.00	112.365	9.0173
00016	11.40	%	2008	5.00	112.35	9.0200
00016	11.40	%	2008	10.00	112.38	9.0146
00016	11.40	%	2008	5.00	112.35	9.0200
00016	11.40	%	2008	5.00	112.37	9.0164
00016	11.40	%	2008	5.00	112.37	9.0164
00016	11.40	%	2008	10.00	112.35	9.0200
00016	11.40	%	2008	5.00	112.36	9.0182
00016	11.40	%	2008	5.00	112.38	9.0146
00016	11.40	%	2008	5.00	112.39	9.0128
00016	11.40	%	2008	5.00	112.39	9.0128
00016	11.40	%	2008	5.00	112.37	9.0164
00016	11.40	%	2008	10.00	112.36	9.0182
00016	11.40	%	2008	5.00	112.33	9.0235
00016	11.40	%	2008	5.00	112.34	9.0218
00016	11.40	%	2008	5.00	112.34	9.0218
00016	11.40	%	2008	5.00	112.34	9.0218
00016	11.40	%	2008	10.00	112.34	9.0218
00016	11.40	%	2008	5.00	112.35	9.0200
00016	11.40	%	2008	5.00	112.38	9.0146
00016	11.40	%	2008	10.00	112.35	9.0200
00016	11.40	%	2008	10.00	112.34	9.0218
00016	11.40	%	2008	10.00	112.36	9.0182
00016	11.40	%	2008	5.00	112.38	9.0146
00016	11.40	%	2008	25.00	112.38	9.0146
00016	11.40	%	2008	10.00	112.37	9.0164
00016	11.40	%	2008	10.00	112.36	9.0182
00016	11.40	%	2008	5.00	112.35	9.0200
00016	11.40	%	2008	5.00	112.34	9.0218
00016	11.40	%	2008	5.00	112.35	9.0200
00016	11.40	%	2008	5.00	112.35	9.0200
00016	11.40	%	2008	5.00	112.35	9.0200
00016	11.40	%	2008	10.00	112.37	9.0164
00016	11.40	%	2008	5.00	112.39	9.0128
00016	11.40	%	2008	5.00	112.35	9.0200
00016	11.40	%	2008	10.00	112.28	9.0324
00016	11.40	%	2008	5.00	112.39	9.0128
00016	11.40	%	2008	5.00	112.35	9.0200
00016	11.40	%	2008	5.00	112.36	9.0182
98023	12.25	%	2008	5.00	115.05	9.3261
99006	11.99	%	2009	5.00	114.23	9.3668
99006	11.99	%	2009	10.00	114.20	9.3719
99006	11.99	%	2009	5.00	114.225	9.3677
99006	11.99	%	2009	10.00	114.22	9.3685
99006	11.99	%	2009	20.00	114.28	9.3584

99006	11.99	%	2009	5.00	114.25	9.3635
99006	11.99	%	2009	5.00	114.25	9.3635
99006	11.99	%	2009	5.00	114.18	9.3752
99006	11.99	%	2009	5.00	114.18	9.3752
99006	11.99	%	2009	5.00	114.20	9.3719
99006	11.99	%	2009	5.00	114.18	9.3752
99006	11.99	%	2009	5.00	114.29	9.3567
99006	11.99	%	2009	5.00	114.21	9.3702
99006	11.99	%	2009	10.00	114.30	9.3550
99006	11.99	%	2009	5.00	114.23	9.3668
99006	11.99	%	2009	5.00	114.29	9.3567
99006	11.99	%	2009	5.00	114.25	9.3635
99006	11.99	%	2009	5.00	114.25	9.3635
99006	11.99	%	2009	10.00	114.25	9.3635
99006	11.99	%	2009	5.00	114.25	9.3635
99006	11.99	%	2009	5.00	114.25	9.3635
99006	11.99	%	2009	5.00	114.25	9.3635
99006	11.99	%	2009	5.00	114.25	9.3635
99006	11.99	%	2009	5.00	114.25	9.3635
99006	11.99	%	2009	10.00	114.25	9.3635
99006	11.99	%	2009	5.00	114.25	9.3635
99006	11.99	%	2009	25.00	114.25	9.3635
99006	11.99	%	2009	5.00	114.17	9.3769
99006	11.99	%	2009	5.00	114.17	9.3769
99006	11.99	%	2009	10.00	114.29	9.3567
79002	7.00	%	2009	1.66239	87.05	9.3506
99004	12.29	%	2010	10.00	115.00	9.6752
99004	12.29	%	2010	15.00	115.00	9.6752
99004	12.29	%	2010	5.00	115.00	9.6752
98015	12.25	%	2010	4.00	115.10	9.6987
00014	11.30	%	2010	5.00	111.99	9.3125
00014	11.30	%	2010	5.00	111.90	9.3263
00014	11.30	%	2010	5.00	111.89	9.3278
00014	11.30	%	2010	5.00	111.95	9.3186
00014	11.30	%	2010	5.00	111.90	9.3263
00014	11.30	%	2010	5.00	112.00	9.3110
00014	11.30	%	2010	5.00	112.00	9.3110
00014	11.30	%	2010	5.00	111.94	9.3202
00014	11.30	%	2010	5.00	111.94	9.3202
00014	11.30	%	2010	5.00	111.965	9.3163
00014	11.30	%	2010	20.00	111.975	9.3148
00014	11.30	%	2010	5.00	111.965	9.3163
00014	11.30	%	2010	5.00	111.95	9.3186
00014	11.30	%	2010	10.00	111.95	9.3186
99005	12.32	%	2011	25.00	115.30	9.8175
99005	12.32	%	2011	5.00	115.275	9.8212
99005	12.32	%	2011	10.00	115.275	9.8212
99005	12.32	%	2011	10.00	115.35	9.8101
99005	12.32	%	2011	10.00	115.32	9.8146
99005	12.32	%	2011	25.00	115.27	9.8220
00010	10.95	%	2011	5.00	109.53	9.4468
00010	10.95	%	2011	5.00	109.57	9.4409
00010	10.95	%	2011	5.00	109.60	9.4365
00010	10.95	%	2011	5.00	109.60	9.4365
00010	10.95	%	2011	2.00	108.90	9.5404

00010	10.95 %	2011	5.00	109.55	9.4439
00010	10.95 %	2011	5.00	109.53	9.4468
00010	10.95 %	2011	5.00	109.50	9.4513
00010	10.95 %	2011	5.00	109.58	9.4394
00010	10.95 %	2011	5.00	109.54	9.4454
00010	10.95 %	2011	5.00	109.56	9.4424
00010	10.95 %	2011	5.00	109.52	9.4483
00010	10.95 %	2011	5.00	109.56	9.4424
00010	10.95 %	2011	5.00	109.53	9.4468
00010	10.95 %	2011	10.00	109.45	9.4587
00010	10.95 %	2011	5.00	109.57	9.4409
00010	10.95 %	2011	5.00	109.53	9.4468
00010	10.95 %	2011	10.00	109.55	9.4439
91012	11.50 %	2011	20.00	112.00	9.6140
91012	11.50 %	2011	10.00	112.00	9.6140
91012	11.50 %	2011	10.00	111.90	9.6285
91020	12.00 %	2011	10.00	114.00	9.8071
91020	12.00 %	2011	10.00	114.00	9.8071
00017	11.50 %	2011	5.00	113.00	9.5029
00017	11.50 %	2011	5.00	112.98	9.5057
00017	11.50 %	2011	10.00	112.85	9.5240
00017	11.50 %	2011	5.00	112.85	9.5240
00017	11.50 %	2011	25.00	113.00	9.5029
00017	11.50 %	2011	25.00	113.00	9.5029
00017	11.50 %	2011	5.00	112.95	9.5099
00017	11.50 %	2011	5.00	112.95	9.5099
00017	11.50 %	2011	5.00	112.98	9.5057
00017	11.50 %	2011	10.00	112.86	9.5226
00017	11.50 %	2011	5.00	112.98	9.5057
00017	11.50 %	2011	15.00	112.95	9.5099
00017	11.50 %	2011	5.00	112.95	9.5099
00017	11.50 %	2011	5.00	112.88	9.5198
00017	11.50 %	2011	5.00	112.99	9.5043
00017	11.50 %	2011	5.00	112.99	9.5043
00017	11.50 %	2011	5.00	113.00	9.5029
00017	11.50 %	2011	5.00	113.00	9.5029
00017	11.50 %	2011	5.00	113.00	9.5029
00017	11.50 %	2011	5.00	112.97	9.5071
00017	11.50 %	2011	5.00	112.94	9.5113
00017	11.50 %	2011	5.00	112.95	9.5099
00017	11.50 %	2011	5.00	112.98	9.5057
00017	11.50 %	2011	5.00	112.94	9.5113
00017	11.50 %	2011	5.00	112.88	9.5198
00017	11.50 %	2011	5.00	112.94	9.5113
00017	11.50 %	2011	5.00	112.975	9.5064
00017	11.50 %	2011	5.00	112.97	9.5071
00017	11.50 %	2011	5.00	112.98	9.5057
00017	11.50 %	2011	5.00	112.98	9.5057
00017	11.50 %	2011	5.00	112.97	9.5071
00017	11.50 %	2011	5.00	113.00	9.5029
00017	11.50 %	2011	5.00	112.95	9.5099
00017	11.50 %	2011	5.00	112.88	9.5198
00017	11.50 %	2011	5.00	113.00	9.5029
00017	11.50 %	2011	5.00	112.97	9.5071
00017	11.50 %	2011	5.00	112.97	9.5071

00017	11.50	%	2011	5.00	112.92	9.5141
00017	11.50	%	2011	5.00	112.88	9.5198
00017	11.50	%	2011	5.00	112.98	9.5057
00017	11.50	%	2011	5.00	112.98	9.5057
00017	11.50	%	2011	5.00	112.98	9.5057
00017	11.50	%	2011	5.00	112.97	9.5071
00017	11.50	%	2011	5.00	112.97	9.5071
00017	11.50	%	2011	5.00	112.97	9.5071
00017	11.50	%	2011	5.00	112.98	9.5057
00017	11.50	%	2011	5.00	112.90	9.5170
00017	11.50	%	2011	5.00	112.98	9.5057
00017	11.50	%	2011	5.00	112.98	9.5057
00017	11.50	%	2011	5.00	112.97	9.5071
00017	11.50	%	2011	5.00	112.86	9.5226
00017	11.50	%	2011	5.00	113.00	9.5029
00017	11.50	%	2011	5.00	112.97	9.5071
00017	11.50	%	2011	5.00	113.00	9.5029
00017	11.50	%	2011	5.00	112.96	9.5085
00017	11.50	%	2011	5.00	112.97	9.5071
00017	11.50	%	2011	5.00	112.98	9.5057
00017	11.50	%	2011	5.00	112.97	9.5071
00012	11.03	%	2012	10.00	109.90	9.5584
00012	11.03	%	2012	5.00	109.95	9.5514
00012	11.03	%	2012	5.00	109.91	9.5570
00012	11.03	%	2012	10.00	109.855	9.5646
00012	11.03	%	2012	10.00	109.88	9.5612
00012	11.03	%	2012	5.00	109.88	9.5612
00012	11.03	%	2012	5.00	109.85	9.5653
00012	11.03	%	2012	5.00	109.85	9.5653
00012	11.03	%	2012	5.00	109.89	9.5598
00012	11.03	%	2012	5.00	109.72	9.5834
00012	11.03	%	2012	5.00	109.72	9.5834
00012	11.03	%	2012	5.00	109.86	9.5640
00012	11.03	%	2012	10.00	109.85	9.5653
00012	11.03	%	2012	5.00	109.75	9.5793
00012	11.03	%	2012	5.00	109.76	9.5779
00012	11.03	%	2012	5.00	109.76	9.5779
00012	11.03	%	2012	5.00	109.78	9.5751
00012	11.03	%	2012	10.00	109.84	9.5667
00012	11.03	%	2012	5.00	109.85	9.5653
00012	11.03	%	2012	5.00	109.845	9.5660
00012	11.03	%	2012	5.00	109.75	9.5793
00012	11.03	%	2012	5.00	109.75	9.5793
00012	11.03	%	2012	5.00	109.84	9.5667
00012	11.03	%	2012	5.00	109.83	9.5681
00012	11.03	%	2012	5.00	109.85	9.5653
00012	11.03	%	2012	10.00	109.88	9.5612
00012	11.03	%	2012	5.00	109.88	9.5612
00012	11.03	%	2012	5.00	109.83	9.5681
00012	11.03	%	2012	5.00	109.88	9.5612
00012	11.03	%	2012	5.00	109.80	9.5723
00012	11.03	%	2012	10.00	109.85	9.5653
00012	11.03	%	2012	5.00	109.88	9.5612
00012	11.03	%	2012	10.00	109.85	9.5653
00012	11.03	%	2012	5.00	109.86	9.5640

00012	11.03	%	2012	5.00	109.85	9.5653
00012	11.03	%	2012	5.00	109.85	9.5653
00012	11.03	%	2012	5.00	109.85	9.5653
00012	11.03	%	2012	5.00	109.85	9.5653
00012	11.03	%	2012	5.00	109.76	9.5779
00012	11.03	%	2012	5.00	109.80	9.5723
00012	11.03	%	2012	5.00	109.83	9.5681
00012	11.03	%	2012	5.00	109.81	9.5709
00012	11.03	%	2012	10.00	109.81	9.5709
00012	11.03	%	2012	10.00	109.85	9.5653
00012	11.03	%	2012	5.00	109.82	9.5695
00012	11.03	%	2012	5.00	109.86	9.5640
00012	11.03	%	2012	5.00	109.77	9.5765
00012	11.03	%	2012	5.00	109.84	9.5667
00012	11.03	%	2012	5.00	109.85	9.5653
00012	11.03	%	2012	20.00	109.88	9.5612
00012	11.03	%	2012	10.00	109.88	9.5612
00012	11.03	%	2012	10.00	109.88	9.5612
00012	11.03	%	2012	5.00	109.88	9.5612
00012	11.03	%	2012	5.00	109.76	9.5779
00012	11.03	%	2012	5.00	109.87	9.5626
00012	11.03	%	2012	1.58	109.22	9.6533
00012	11.03	%	2012	0.42	109.22	9.6533
00012	11.03	%	2012	5.00	109.75	9.5793
00012	11.03	%	2012	5.00	109.85	9.5653
00012	11.03	%	2012	5.00	109.80	9.5723
00012	11.03	%	2012	5.00	109.75	9.5793
00012	11.03	%	2012	5.00	109.84	9.5667
00012	11.03	%	2012	5.00	109.87	9.5626
00012	11.03	%	2012	5.00	109.85	9.5653
00012	11.03	%	2012	10.00	109.85	9.5653
00012	11.03	%	2012	5.00	109.88	9.5612
00012	11.03	%	2012	5.00	109.85	9.5653
00012	11.03	%	2012	5.00	109.83	9.5681
82005	9.00	%	2013	2.02	97.50	9.3503
01005	9.81	%	2013	10.00	101.87	9.5420
01005	9.81	%	2013	5.00	101.90	9.5378
01005	9.81	%	2013	5.00	101.90	9.5378
98021	12.40	%	2013	25.00	116.70	9.9914
98021	12.40	%	2013	10.00	116.70	9.9914
99020	11.83	%	2014	15.00	113.65	9.9577
99020	11.83	%	2014	5.00	113.70	9.9515
01001	10.47	%	2015	1.00	105.50	9.7297
01001	10.47	%	2015	5.00	105.41	9.7413
01001	10.47	%	2015	5.00	105.40	9.7426
01001	10.47	%	2015	5.00	105.40	9.7426
01001	10.47	%	2015	5.00	105.55	9.7233
01001	10.47	%	2015	5.00	105.55	9.7233
01001	10.47	%	2015	5.00	105.55	9.7233
01001	10.47	%	2015	5.00	105.55	9.7233
01001	10.47	%	2015	5.00	105.50	9.7297
01001	10.47	%	2015	5.00	105.50	9.7297
01001	10.47	%	2015	5.00	105.56	9.7220
01001	10.47	%	2015	5.00	105.50	9.7297
01001	10.47	%	2015	5.00	105.45	9.7362

01001	10.47 %	2015	5.00	105.46	9.7349
01001	10.47 %	2015	5.00	105.45	9.7362
01001	10.47 %	2015	1.00	105.25	9.7620
01001	10.47 %	2015	25.00	105.47	9.7336
01001	10.47 %	2015	10.00	105.47	9.7336
01001	10.47 %	2015	10.00	105.47	9.7336
01001	10.47 %	2015	10.00	105.55	9.7233
01001	10.47 %	2015	3.00	105.30	9.7555
01001	10.47 %	2015	5.00	105.55	9.7233
01001	10.47 %	2015	5.00	105.55	9.7233
01001	10.47 %	2015	5.00	105.55	9.7233
01001	10.47 %	2015	10.00	105.50	9.7297
01001	10.47 %	2015	5.00	105.50	9.7297
01001	10.47 %	2015	5.00	105.38	9.7452
01001	10.47 %	2015	5.00	105.50	9.7297
01001	10.47 %	2015	5.00	105.50	9.7297
01001	10.47 %	2015	10.00	105.40	9.7426
85007	11.50 %	2015	0.50	110.80	10.0392
00015	11.43 %	2015	10.00	112.04	9.8313
00015	11.43 %	2015	5.00	112.13	9.8203
00015	11.43 %	2015	10.00	112.19	9.8130
00015	11.43 %	2015	10.00	112.17	9.8155
00015	11.43 %	2015	5.00	112.14	9.8191
00015	11.43 %	2015	5.00	112.165	9.8161
00015	11.43 %	2015	5.00	112.135	9.8197
00015	11.43 %	2015	5.00	112.08	9.8264
00015	11.43 %	2015	5.00	112.13	9.8203
00015	11.43 %	2015	5.00	112.12	9.8216
00015	11.43 %	2015	5.00	112.05	9.8301
00015	11.43 %	2015	5.00	112.10	9.8240
00015	11.43 %	2015	5.00	112.17	9.8155
00015	11.43 %	2015	5.00	112.10	9.8240
00015	11.43 %	2015	10.00	112.19	9.8130
00015	11.43 %	2015	10.00	112.20	9.8118
00015	11.43 %	2015	5.00	112.15	9.8179
00015	11.43 %	2015	5.00	112.17	9.8155
00015	11.43 %	2015	5.00	112.00	9.8362
00015	11.43 %	2015	5.00	112.18	9.8143
00015	11.43 %	2015	5.00	112.15	9.8179
00015	11.43 %	2015	5.00	112.15	9.8179
00015	11.43 %	2015	5.00	111.69	9.8740
00015	11.43 %	2015	5.00	112.13	9.8203
00015	11.43 %	2015	5.00	112.10	9.8240
00015	11.43 %	2015	5.00	112.06	9.8289
00015	11.43 %	2015	5.00	112.03	9.8325
01003	10.71 %	2016	5.00	107.00	9.8006
01003	10.71 %	2016	10.00	107.00	9.8006
01003	10.71 %	2016	5.00	107.30	9.7637
01003	10.71 %	2016	5.00	107.05	9.7944
99019	12.30 %	2016	10.00	116.90	10.0903
01004	10.45 %	2018	5.00	104.30	9.9163
01004	10.45 %	2018	1.00	104.63	9.8770
01004	10.45 %	2018	1.00	104.19	9.9295
01004	10.45 %	2018	2.00	104.00	9.9522
01004	10.45 %	2018	5.00	104.93	9.8415

01004	10.45 %	2018	5.00	104.35	9.9104
00008	10.70 %	2020	1.00	106.10	9.9721
00008	10.70 %	2020	5.00	106.15	9.9665
00008	10.70 %	2020	5.00	106.05	9.9778
00008	10.70 %	2020	5.00	105.65	10.0233
00008	10.70 %	2020	2.00	104.85	10.1150
00018	11.60 %	2020	1.00	112.95	10.0707
00018	11.60 %	2020	5.00	113.10	10.0547
00018	11.60 %	2020	5.00	113.05	10.0600
00018	11.60 %	2020	10.00	113.05	10.0600
00018	11.60 %	2020	5.00	113.18	10.0461
00018	11.60 %	2020	5.00	113.20	10.0440
00018	11.60 %	2020	5.00	113.18	10.0461
00018	11.60 %	2020	5.00	113.00	10.0654
00018	11.60 %	2020	5.00	113.20	10.0440
00018	11.60 %	2020	5.00	113.15	10.0493
01006	10.25 %	2021	5.00	102.25	9.9858
01006	10.25 %	2021	5.00	102.47	9.9607
01006	10.25 %	2021	5.00	102.50	9.9573
01006	10.25 %	2021	5.00	102.50	9.9573
01006	10.25 %	2021	10.00	102.25	9.9858
01006	10.25 %	2021	5.00	102.00	10.0145
Total			5590.77239		
B. State Government Securities					
Contract Date : June 26, 2001					
99225 12.25% TAMIL NADU SDL					
2009			0.90	113.20	9.7889
Total			0.90		
C. Treasury Bills					
(i) 14 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
				NIL	
(ii) 91 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
Contract Date : June 26, 2001					
14/09/2001			11.50	98.4865	6.9923
Contract Date : June 27, 2001					
03/07/2001			0.20	99.8851	6.9786
03/07/2001			5.00	99.8933	6.4800
03/07/2001			15.00	99.8846	7.0090
16/07/2001			3.00	99.6344	7.0298
13/08/2001			4.12	99.1004	7.0304
17/08/2001			19.25	99.0245	7.0310
21/09/2001			25.00	98.3205	7.2300
Total			83.07		
(iii) 182 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
Contract Date : June 27, 2001					
08/11/2001			6.38	97.3725	7.3300
Total			6.38		
(iv) 364 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
Contract Date : June 26, 2001					
07/03/2002			10.00	94.9644	7.5990

07/03/2002	10.00	94.9644	7.5990
02/05/2002	5.00	93.8057	7.7536
31/05/2002	25.00	93.2233	7.8054
14/06/2002	7.50	92.9624	7.8063
14/06/2002	10.00	92.9624	7.8063
Contract Date : June 27, 2001			
28/06/2001	5.00	99.9808	6.9901
28/06/2001	12.00	99.9823	6.4439
04/10/2001	1.25	98.0063	7.4795
07/03/2002	5.00	94.9957	7.5791
18/04/2002	5.00	94.1413	7.6789
02/05/2002	5.00	93.8579	7.7088
31/05/2002	10.00	93.3039	7.7287
31/05/2002	5.00	93.3039	7.7287
31/05/2002	10.00	93.3039	7.7287
31/05/2002	11.4575	93.2958	7.7387
14/06/2002	5.00	93.0291	7.7487
14/06/2002	5.00	93.0291	7.7487
14/06/2002	21.00	93.0458	7.7287
14/06/2002	9.00	92.9624	7.8285
Total	177.2075		

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					
97009	10.85 % 2001	75.00	100.30	7.00	5
94009	11.75 % 2001	25.00	100.50	6.90	1
94009	11.75 % 2001	100.00	100.70	7.00	5
94009	11.75 % 2001	30.60	100.50	6.90	1
94009	11.75 % 2001	40.80	100.50	6.90	1
94009	11.75 % 2001	35.00	100.50	7.10	1
97011	11.15 % 2002	23.00	103.45	6.95	5
97011	11.15 % 2002	23.00	103.45	6.95	5
97011	11.15 % 2002	23.00	103.45	6.95	5
97011	11.15 % 2002	23.00	103.45	6.95	5
76004	6.50 % 2002	20.00	97.80	7.10	14
76004	6.50 % 2002	20.00	97.80	7.10	14
98004	11.10 % 2003	35.00	104.80	7.10	1
94003	12.50 % 2004	25.00	110.20	7.65	12
94003	12.50 % 2004	25.00	110.20	7.65	12
94003	12.50 % 2004	25.00	110.20	7.65	12
94003	12.50 % 2004	25.00	110.20	7.50	12
97010	11.19 % 2005	60.00	109.75	6.85	1
98009	11.90 % 2007	25.00	113.95	7.00	5
98009	11.90 % 2007	25.00	113.95	7.00	5
00016	11.40 % 2008	20.00	112.30	7.00	5
00016	11.40 % 2008	20.00	112.30	7.00	5
99006	11.99 % 2009	49.00	114.30	7.00	5
99006	11.99 % 2009	49.00	114.30	7.00	5
00010	10.95 % 2011	5.00	109.50	7.00	1

00010	10.95 %	2011	5.00	109.50	7.00	1
00010	10.95 %	2011	5.00	109.50	7.00	1
00010	10.95 %	2011	5.00	109.50	7.00	1
00010	10.95 %	2011	5.00	109.50	7.00	1
00010	10.95 %	2011	5.00	109.50	7.00	1
00010	10.95 %	2011	5.00	109.50	7.00	1
00010	10.95 %	2011	5.00	109.50	7.00	1
00017	11.50 %	2011	26.00	113.00	7.00	1
00017	11.50 %	2011	26.00	113.00	7.00	1
00017	11.50 %	2011	20.00	113.00	7.05	1
00017	11.50 %	2011	24.00	113.00	7.05	1
00017	11.50 %	2011	20.00	113.00	7.05	1
00017	11.50 %	2011	20.00	113.00	7.05	1
01003	10.71 %	2016	5.00	107.00	7.00	1
01003	10.71 %	2016	5.00	107.00	7.00	1
01003	10.71 %	2016	5.00	107.00	7.00	1
01003	10.71 %	2016	5.00	107.00	7.00	1
01003	10.71 %	2016	5.00	107.00	7.00	1
01003	10.71 %	2016	5.00	107.00	7.00	1
01003	10.71 %	2016	5.00	107.00	7.00	1
01003	10.71 %	2016	5.00	107.00	7.00	1
01004	10.45 %	2018	5.00	104.50	7.00	1
01004	10.45 %	2018	5.00	104.50	7.00	1
Total			1047.40			

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 : 27 June 2001

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