

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 02 July 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 26, 2001			
00016	11.40 % 2008	5.00	112.48	8.9974
	Contract Date : June 27, 2001			
00017	11.50 % 2011	0.90	112.94	9.5113
	Contract Date : June 29, 2001			
97009	10.85 % 2001	10.00	100.21	8.0867
94009	11.75 % 2001	10.00	100.48	8.4080
94009	11.75 % 2001	10.00	100.48	8.4080
94009	11.75 % 2001	10.00	100.48	8.4080
97004	12.69 % 2002	15.00	103.85	7.9605
97011	11.15 % 2002	50.00	103.52	7.9242
97011	11.15 % 2002	25.00	103.53	7.9153
97011	11.15 % 2002	10.00	103.53	7.9153
97011	11.15 % 2002	20.00	103.53	7.9153
97011	11.15 % 2002	5.00	103.52	7.9242
97011	11.15 % 2002	5.00	103.52	7.9242
97011	11.15 % 2002	5.00	103.52	7.9242
97011	11.15 % 2002	5.00	103.52	7.9242
97011	11.15 % 2002	5.00	103.52	7.9242
97011	11.15 % 2002	15.00	103.45	7.9861
97008	11.83 % 2003	5.00	107.00	8.0520
94003	12.50 % 2004	5.00	110.44	8.1494
94003	12.50 % 2004	5.00	110.45	8.1455
94003	12.50 % 2004	5.00	110.45	8.1455
94003	12.50 % 2004	5.00	110.44	8.1494
94003	12.50 % 2004	5.00	110.44	8.1494
94003	12.50 % 2004	5.00	110.45	8.1455
94003	12.50 % 2004	5.00	110.445	8.1475
94003	12.50 % 2004	5.00	110.42	8.1572
94003	12.50 % 2004	5.00	110.44	8.1494
94003	12.50 % 2004	5.00	110.42	8.1572
94003	12.50 % 2004	5.00	110.42	8.1572
00007	9.90 % 2005	10.00	105.35	8.2299
00007	9.90 % 2005	10.00	105.35	8.2299
00007	9.90 % 2005	10.00	105.35	8.2299
00011	10.20 % 2005	10.00	106.56	8.2539
97010	11.19 % 2005	5.00	110.08	8.2482
97010	11.19 % 2005	5.00	110.07	8.2509
97010	11.19 % 2005	5.00	110.07	8.2509
97010	11.19 % 2005	5.00	110.05	8.2564

97010	11.19	%	2005	15.00	110.05	8.2564
97010	11.19	%	2005	10.00	110.05	8.2564
97010	11.19	%	2005	5.00	110.05	8.2564
95012	14.00	%	2005 (INSTA	10.60	118.72	8.5867
99008	11.68	%	2006	5.00	112.48	8.4454
99008	11.68	%	2006	5.00	112.51	8.4382
99008	11.68	%	2006	5.00	112.47	8.4478
98005	11.75	%	2006	5.00	112.70	8.4663
98005	11.75	%	2006	5.00	112.63	8.4830
98005	11.75	%	2006	5.00	112.70	8.4663
98005	11.75	%	2006	5.00	112.70	8.4663
98005	11.75	%	2006	10.00	112.69	8.4687
98005	11.75	%	2006	5.00	112.71	8.4639
00013	11.00	%	2006	15.00	110.55	8.4023
98009	11.90	%	2007	5.00	114.17	8.7738
00016	11.40	%	2008	5.00	112.50	8.9921
00016	11.40	%	2008	10.00	112.50	8.9921
00016	11.40	%	2008	5.00	112.46	8.9992
00016	11.40	%	2008	5.00	112.52	8.9886
00016	11.40	%	2008	5.00	112.48	8.9957
00016	11.40	%	2008	5.00	112.47	8.9974
00016	11.40	%	2008	25.00	112.40	9.0099
00016	11.40	%	2008	10.00	112.50	8.9921
00016	11.40	%	2008	5.00	112.48	8.9957
00016	11.40	%	2008	5.00	112.48	8.9957
00016	11.40	%	2008	10.00	112.51	8.9903
00016	11.40	%	2008	0.017	112.00	9.0813
00016	11.40	%	2008	5.00	112.35	9.0188
00016	11.40	%	2008	10.00	112.46	8.9992
00016	11.40	%	2008	10.00	112.50	8.9921
00016	11.40	%	2008	10.00	112.47	8.9974
00016	11.40	%	2008	5.00	112.50	8.9921
00016	11.40	%	2008	5.00	112.50	8.9921
00016	11.40	%	2008	5.00	112.50	8.9921
00016	11.40	%	2008	5.00	112.48	8.9957
00016	11.40	%	2008	5.00	112.48	8.9957
00016	11.40	%	2008	10.00	112.50	8.9921
00016	11.40	%	2008	5.00	112.44	9.0028
00016	11.40	%	2008	5.00	112.41	9.0081
00016	11.40	%	2008	5.00	112.52	8.9886
00016	11.40	%	2008	5.00	112.50	8.9921
00016	11.40	%	2008	5.00	112.52	8.9886
98023	12.25	%	2008	5.00	114.88	9.3548
99006	11.99	%	2009	5.00	114.26	9.3606
99006	11.99	%	2009	15.00	114.15	9.3791
99006	11.99	%	2009	5.00	114.25	9.3622
80003	7.50	%	2010	1.00	87.55	9.6150
00014	11.30	%	2010	10.00	111.935	9.3204
00014	11.30	%	2010	5.00	111.79	9.3426
00014	11.30	%	2010	10.00	111.935	9.3204
00014	11.30	%	2010	5.00	111.90	9.3257
00014	11.30	%	2010	5.00	111.90	9.3257
00014	11.30	%	2010	0.05	111.50	9.3873
00010	10.95	%	2011	5.00	109.50	9.4507
00010	10.95	%	2011	5.00	109.50	9.4507

00010	10.95 %	2011	10.00	109.50	9.4507
00010	10.95 %	2011	5.00	109.50	9.4507
00010	10.95 %	2011	10.00	109.50	9.4507
00010	10.95 %	2011	10.00	109.50	9.4507
91012	11.50 %	2011	0.25	111.50	9.6863
00017	11.50 %	2011	5.00	112.82	9.5275
00017	11.50 %	2011	5.00	112.80	9.5304
00017	11.50 %	2011	5.00	112.85	9.5233
00017	11.50 %	2011	5.00	112.87	9.5205
00017	11.50 %	2011	10.00	112.86	9.5219
00017	11.50 %	2011	5.00	112.86	9.5219
00017	11.50 %	2011	5.00	112.83	9.5261
00017	11.50 %	2011	10.00	112.83	9.5261
00017	11.50 %	2011	5.00	112.84	9.5247
00017	11.50 %	2011	5.00	112.67	9.5488
00017	11.50 %	2011	5.00	112.85	9.5233
00017	11.50 %	2011	5.00	112.87	9.5205
00017	11.50 %	2011	5.00	112.84	9.5247
00017	11.50 %	2011	5.00	112.92	9.5134
00017	11.50 %	2011	5.00	112.80	9.5304
00017	11.50 %	2011	5.00	112.80	9.5304
00017	11.50 %	2011	5.00	112.80	9.5304
00017	11.50 %	2011	5.00	112.80	9.5304
00017	11.50 %	2011	5.00	112.85	9.5233
00017	11.50 %	2011	5.00	112.83	9.5261
00017	11.50 %	2011	5.00	112.84	9.5247
00017	11.50 %	2011	5.00	112.77	9.5346
00017	11.50 %	2011	5.00	112.90	9.5162
00017	11.50 %	2011	5.00	112.76	9.5360
00017	11.50 %	2011	5.00	112.94	9.5106
00017	11.50 %	2011	10.00	112.88	9.5191
00017	11.50 %	2011	10.00	112.82	9.5275
00017	11.50 %	2011	10.00	112.80	9.5304
00017	11.50 %	2011	5.00	112.90	9.5162
00017	11.50 %	2011	5.00	112.90	9.5162
00017	11.50 %	2011	10.00	112.83	9.5261
00017	11.50 %	2011	5.00	112.85	9.5233
00017	11.50 %	2011	5.00	112.85	9.5233
00017	11.50 %	2011	5.00	112.85	9.5233
84005	10.25 %	2012	0.50	104.17	9.6224
00012	11.03 %	2012	5.00	109.70	9.5860
00012	11.03 %	2012	5.00	109.71	9.5846
00012	11.03 %	2012	10.00	109.80	9.5721
00012	11.03 %	2012	15.00	109.70	9.5860
00012	11.03 %	2012	5.00	109.70	9.5860
00012	11.03 %	2012	5.00	109.75	9.5790
00012	11.03 %	2012	5.00	109.81	9.5707
00012	11.03 %	2012	0.75	109.12	9.6671
00012	11.03 %	2012	10.00	109.66	9.5916
00012	11.03 %	2012	10.00	109.66	9.5916
00012	11.03 %	2012	0.25	109.90	9.5582
00012	11.03 %	2012	25.00	109.80	9.5721
00012	11.03 %	2012	15.00	109.80	9.5721
00012	11.03 %	2012	5.00	109.81	9.5707
01005	9.81 %	2013	10.00	101.90	9.5376

01005	9.81 %	2013	10.00	101.90	9.5376
84010	10.50 %	2014	2.00	104.25	9.9148
01001	10.47 %	2015	5.00	105.65	9.7103
01001	10.47 %	2015	5.00	105.65	9.7103
01001	10.47 %	2015	5.00	105.63	9.7129
01001	10.47 %	2015	5.00	105.63	9.7129
01001	10.47 %	2015	5.00	105.64	9.7116
01001	10.47 %	2015	5.00	105.50	9.7297
01001	10.47 %	2015	5.00	105.35	9.7490
00015	11.43 %	2015	5.00	112.00	9.8360
00015	11.43 %	2015	5.00	112.00	9.8360
00015	11.43 %	2015	5.00	112.00	9.8360
00015	11.43 %	2015	5.00	112.08	9.8263
00015	11.43 %	2015	5.00	112.13	9.8202
00015	11.43 %	2015	5.00	112.08	9.8263
00015	11.43 %	2015	5.00	112.14	9.8190
00015	11.43 %	2015	5.00	112.10	9.8238
00015	11.43 %	2015	5.00	112.12	9.8214
00015	11.43 %	2015	1.00	112.00	9.8360
00015	11.43 %	2015	5.00	111.75	9.8665
00015	11.43 %	2015	5.00	112.12	9.8214
00015	11.43 %	2015	5.00	112.12	9.8214
00015	11.43 %	2015	5.00	112.09	9.8250
00015	11.43 %	2015	5.00	112.10	9.8238
00015	11.43 %	2015	5.00	112.12	9.8214
00015	11.43 %	2015	5.00	112.11	9.8226
00015	11.43 %	2015	5.00	112.12	9.8214
00015	11.43 %	2015	5.00	112.12	9.8214
00015	11.43 %	2015	5.00	112.12	9.8214
00015	11.43 %	2015	5.00	112.10	9.8238
00015	11.43 %	2015	10.00	112.10	9.8238
00015	11.43 %	2015	5.00	112.10	9.8238
00015	11.43 %	2015	5.00	111.95	9.8421
00015	11.43 %	2015	5.00	112.05	9.8299
00015	11.43 %	2015	5.00	112.13	9.8202
01003	10.71 %	2016	5.00	107.35	9.7574
01003	10.71 %	2016	5.00	107.35	9.7574
01003	10.71 %	2016	5.00	107.30	9.7636
01003	10.71 %	2016	5.00	107.30	9.7636
01004	10.45 %	2018	10.00	105.52	9.7719
01004	10.45 %	2018	5.00	105.45	9.7801
01004	10.45 %	2018	2.00	105.67	9.7543
01004	10.45 %	2018	5.00	105.55	9.7683
01004	10.45 %	2018	0.50	105.05	9.8272
01004	10.45 %	2018	20.00	105.30	9.7977
00008	10.70 %	2020	1.80	105.30	10.0632
00008	10.70 %	2020	2.40	106.05	9.9777
00008	10.70 %	2020	0.50	105.30	10.0632
00018	11.60 %	2020	10.00	113.00	10.0651
00018	11.60 %	2020	10.00	113.00	10.0651
00018	11.60 %	2020	8.00	113.00	10.0651
01006	10.25 %	2021	2.00	102.72	9.9321
01006	10.25 %	2021	5.00	102.69	9.9355
01006	10.25 %	2021	5.00	102.74	9.9298
01006	10.25 %	2021	5.00	102.69	9.9355

01006	10.25 %	2021	1.00	102.50	9.9571
01006	10.25 %	2021	5.00	102.65	9.9400
Contract Date : June 30, 2001					
97011	11.15 %	2002	30.00	103.52	7.9172
97011	11.15 %	2002	20.00	103.52	7.9172
97011	11.15 %	2002	5.00	103.54	7.8995
94003	12.50 %	2004	5.00	110.45	8.1418
94003	12.50 %	2004	10.00	110.44	8.1457
94003	12.50 %	2004	5.00	110.43	8.1496
94003	12.50 %	2004	5.00	110.41	8.1574
94003	12.50 %	2004	15.00	110.45	8.1418
94003	12.50 %	2004	5.00	110.42	8.1535
94003	12.50 %	2004	5.00	110.41	8.1574
94003	12.50 %	2004	10.00	110.46	8.1379
94003	12.50 %	2004	5.00	110.46	8.1379
98017	11.95 %	2004	15.00	109.83	8.2513
98017	11.95 %	2004	5.00	109.76	8.2761
98022	11.98 %	2004	5.00	110.28	8.2384
00007	9.90 %	2005	10.00	105.31	8.2409
00007	9.90 %	2005	5.00	105.30	8.2439
00007	9.90 %	2005	10.00	105.33	8.2349
00007	9.90 %	2005	0.50	105.05	8.3193
00007	9.90 %	2005	10.00	105.35	8.2289
00011	10.20 %	2005	10.00	106.56	8.2529
00011	10.20 %	2005	10.00	106.61	8.2387
00011	10.20 %	2005	10.00	106.62	8.2358
97010	11.19 %	2005	10.00	110.10	8.2412
97010	11.19 %	2005	5.00	110.09	8.2440
97010	11.19 %	2005	5.00	110.085	8.2454
97010	11.19 %	2005	5.00	110.85	8.0365
97010	11.19 %	2005	10.00	110.00	8.2687
97010	11.19 %	2005	10.00	110.07	8.2495
99008	11.68 %	2006	5.00	112.55	8.4271
99008	11.68 %	2006	5.00	112.55	8.4271
98005	11.75 %	2006	5.00	112.75	8.4529
98005	11.75 %	2006	5.00	112.75	8.4529
98005	11.75 %	2006	5.00	112.77	8.4481
98009	11.90 %	2007	10.00	114.45	8.7161
98009	11.90 %	2007	5.00	114.35	8.7362
98009	11.90 %	2007	5.00	114.38	8.7302
98009	11.90 %	2007	5.00	114.40	8.7261
00016	11.40 %	2008	5.00	112.50	8.9915
00016	11.40 %	2008	10.00	112.50	8.9915
00016	11.40 %	2008	5.00	112.57	8.9791
00016	11.40 %	2008	5.00	112.65	8.9649
00016	11.40 %	2008	5.00	112.70	8.9560
00016	11.40 %	2008	5.00	112.70	8.9560
00016	11.40 %	2008	25.00	112.70	8.9560
00016	11.40 %	2008	5.00	112.70	8.9560
00016	11.40 %	2008	5.00	112.68	8.9595
00016	11.40 %	2008	10.00	112.40	9.0093
00016	11.40 %	2008	5.00	112.45	9.0004
00016	11.40 %	2008	5.00	112.40	9.0093
00016	11.40 %	2008	5.00	112.70	8.9560
00016	11.40 %	2008	10.00	112.73	8.9507

00016	11.40	%	2008	5.00	112.74	8.9489
00016	11.40	%	2008	5.00	112.75	8.9471
00016	11.40	%	2008	5.00	112.75	8.9471
00016	11.40	%	2008	5.00	112.75	8.9471
00016	11.40	%	2008	5.00	112.75	8.9471
00016	11.40	%	2008	10.00	112.75	8.9471
00016	11.40	%	2008	5.00	112.75	8.9471
00016	11.40	%	2008	5.00	112.59	8.9755
00016	11.40	%	2008	5.00	112.75	8.9471
00016	11.40	%	2008	25.00	112.725	8.9515
00016	11.40	%	2008	5.00	112.45	9.0004
00016	11.40	%	2008	5.00	112.43	9.0040
00016	11.40	%	2008	5.00	112.38	9.0129
00016	11.40	%	2008	5.00	112.38	9.0129
00016	11.40	%	2008	10.00	112.74	8.9489
00016	11.40	%	2008	5.00	112.70	8.9560
00016	11.40	%	2008	5.00	112.48	8.9951
00016	11.40	%	2008	5.00	112.73	8.9507
00016	11.40	%	2008	5.00	112.60	8.9737
00016	11.40	%	2008	10.00	112.40	9.0093
00016	11.40	%	2008	5.00	112.39	9.0111
00016	11.40	%	2008	5.00	112.59	8.9755
00016	11.40	%	2008	10.00	112.65	8.9649
00016	11.40	%	2008	5.00	112.65	8.9649
00016	11.40	%	2008	5.00	112.65	8.9649
00016	11.40	%	2008	5.00	112.64	8.9666
00016	11.40	%	2008	10.00	112.55	8.9826
00016	11.40	%	2008	5.00	112.55	8.9826
00016	11.40	%	2008	5.00	112.54	8.9844
00016	11.40	%	2008	5.00	112.60	8.9737
00016	11.40	%	2008	5.00	112.60	8.9737
00016	11.40	%	2008	5.00	112.65	8.9649
00016	11.40	%	2008	5.00	112.42	9.0058
00016	11.40	%	2008	10.00	112.70	8.9560
00016	11.40	%	2008	5.00	112.50	8.9915
00016	11.40	%	2008	5.00	112.40	9.0093
00016	11.40	%	2008	5.00	112.40	9.0093
00016	11.40	%	2008	5.00	112.45	9.0004
99006	11.99	%	2009	15.00	114.23	9.3650
99006	11.99	%	2009	5.00	114.15	9.3785
99006	11.99	%	2009	10.00	114.35	9.3448
99006	11.99	%	2009	10.00	114.40	9.3364
99006	11.99	%	2009	5.00	114.20	9.3701
99006	11.99	%	2009	5.00	114.40	9.3364
99006	11.99	%	2009	5.00	114.40	9.3364
99006	11.99	%	2009	10.00	114.23	9.3650
79002	7.00	%	2009	0.18	87.45	9.2731
00014	11.30	%	2010	5.00	111.98	9.3132
00014	11.30	%	2010	5.00	111.79	9.3423
00014	11.30	%	2010	5.00	112.00	9.3101
00014	11.30	%	2010	10.00	112.00	9.3101
00014	11.30	%	2010	10.00	111.95	9.3178
00014	11.30	%	2010	15.00	111.99	9.3116
00014	11.30	%	2010	15.00	111.99	9.3116
00014	11.30	%	2010	5.00	111.98	9.3132

00014	11.30	%	2010	15.00	111.75	9.3485
00014	11.30	%	2010	5.00	111.80	9.3408
00014	11.30	%	2010	5.00	111.83	9.3362
00014	11.30	%	2010	5.00	111.83	9.3362
99005	12.32	%	2011	5.00	114.90	9.8759
00010	10.95	%	2011	1.00	109.40	9.4652
01007	9.39	%	2011	10.00	100.125	9.3703
01007	9.39	%	2011	10.00	100.25	9.3508
01007	9.39	%	2011	2.00	100.00	9.3898
01007	9.39	%	2011	4.00	99.99	9.3914
91012	11.50	%	2011	3.30	112.00	9.6133
00017	11.50	%	2011	5.00	112.85	9.5230
00017	11.50	%	2011	5.00	112.76	9.5357
00017	11.50	%	2011	5.00	112.81	9.5286
00017	11.50	%	2011	5.00	112.90	9.5159
00017	11.50	%	2011	5.00	113.01	9.5004
00017	11.50	%	2011	5.00	112.80	9.5300
00017	11.50	%	2011	5.00	112.80	9.5300
00017	11.50	%	2011	5.00	112.76	9.5357
00017	11.50	%	2011	5.00	112.90	9.5159
00017	11.50	%	2011	5.00	113.00	9.5018
00017	11.50	%	2011	5.00	112.81	9.5286
00017	11.50	%	2011	5.00	113.00	9.5018
00017	11.50	%	2011	10.00	112.90	9.5159
00017	11.50	%	2011	5.00	112.90	9.5159
00017	11.50	%	2011	20.00	113.00	9.5018
00017	11.50	%	2011	15.00	113.00	9.5018
00017	11.50	%	2011	5.00	113.00	9.5018
00017	11.50	%	2011	5.00	112.83	9.5258
00017	11.50	%	2011	10.00	112.87	9.5201
00017	11.50	%	2011	5.00	113.00	9.5018
00017	11.50	%	2011	5.00	112.91	9.5145
00017	11.50	%	2011	5.00	112.75	9.5371
00017	11.50	%	2011	5.00	112.95	9.5088
00017	11.50	%	2011	5.00	112.86	9.5215
00017	11.50	%	2011	5.00	112.75	9.5371
00017	11.50	%	2011	5.00	113.00	9.5018
00017	11.50	%	2011	25.00	113.03	9.4976
00017	11.50	%	2011	5.00	113.00	9.5018
00017	11.50	%	2011	5.00	113.00	9.5018
00017	11.50	%	2011	5.00	112.85	9.5230
00017	11.50	%	2011	5.00	112.85	9.5230
00017	11.50	%	2011	5.00	112.85	9.5230
00017	11.50	%	2011	5.00	112.82	9.5272
00017	11.50	%	2011	5.00	112.75	9.5371
00017	11.50	%	2011	5.00	112.80	9.5300
00017	11.50	%	2011	5.00	112.85	9.5230
00017	11.50	%	2011	5.00	112.75	9.5371
00017	11.50	%	2011	5.00	112.90	9.5159
00017	11.50	%	2011	5.00	112.82	9.5272
00017	11.50	%	2011	5.00	113.00	9.5018
00017	11.50	%	2011	5.00	113.00	9.5018
00017	11.50	%	2011	5.00	113.00	9.5018
00017	11.50	%	2011	5.00	113.00	9.5018
00017	11.50	%	2011	5.00	113.00	9.5018

00017	11.50	%	2011	5.00	112.80	9.5300
00017	11.50	%	2011	5.00	112.98	9.5046
00017	11.50	%	2011	20.00	112.98	9.5046
00017	11.50	%	2011	5.00	113.00	9.5018
00017	11.50	%	2011	15.00	113.00	9.5018
00017	11.50	%	2011	5.00	113.00	9.5018
00017	11.50	%	2011	5.00	113.00	9.5018
00017	11.50	%	2011	5.00	113.00	9.5018
00017	11.50	%	2011	5.00	113.00	9.5018
00017	11.50	%	2011	10.00	112.71	9.5427
00017	11.50	%	2011	5.00	112.72	9.5413
00017	11.50	%	2011	25.00	112.98	9.5046
00017	11.50	%	2011	10.00	113.00	9.5018
00017	11.50	%	2011	5.00	113.00	9.5018
00017	11.50	%	2011	5.00	113.00	9.5018
00017	11.50	%	2011	5.00	113.00	9.5018
00017	11.50	%	2011	10.00	113.00	9.5018
00017	11.50	%	2011	15.00	112.99	9.5032
00017	11.50	%	2011	5.00	113.03	9.4976
00017	11.50	%	2011	10.00	113.01	9.5004
00017	11.50	%	2011	5.00	112.82	9.5272
00017	11.50	%	2011	5.00	112.90	9.5159
00017	11.50	%	2011	5.00	112.80	9.5300
00017	11.50	%	2011	5.00	112.80	9.5300
00017	11.50	%	2011	10.00	112.80	9.5300
00017	11.50	%	2011	5.00	113.03	9.4976
00017	11.50	%	2011	5.00	112.85	9.5230
84005	10.25	%	2012	1.00	102.75	9.8311
84005	10.25	%	2012	1.00	104.30	9.6033
00012	11.03	%	2012	2.00	109.40	9.6278
00012	11.03	%	2012	5.00	109.70	9.5859
00012	11.03	%	2012	5.00	109.68	9.5887
00012	11.03	%	2012	5.00	109.60	9.5998
00012	11.03	%	2012	5.00	109.55	9.6068
00012	11.03	%	2012	5.00	109.67	9.5901
00012	11.03	%	2012	5.00	109.52	9.6110
00012	11.03	%	2012	5.00	109.52	9.6110
00012	11.03	%	2012	5.00	109.60	9.5998
00012	11.03	%	2012	25.00	109.55	9.6068
00012	11.03	%	2012	5.00	109.67	9.5901
00012	11.03	%	2012	5.00	109.90	9.5580
00012	11.03	%	2012	5.00	109.60	9.5998
00012	11.03	%	2012	5.00	109.58	9.6026
00012	11.03	%	2012	5.00	109.72	9.5831
00012	11.03	%	2012	5.00	109.65	9.5928
00012	11.03	%	2012	5.00	109.65	9.5928
00012	11.03	%	2012	5.00	109.65	9.5928
00012	11.03	%	2012	5.00	109.65	9.5928
00012	11.03	%	2012	5.00	109.90	9.5580
00012	11.03	%	2012	15.00	109.90	9.5580
00012	11.03	%	2012	5.00	109.90	9.5580
00012	11.03	%	2012	5.00	109.55	9.6068
00012	11.03	%	2012	5.00	109.55	9.6068
00012	11.03	%	2012	5.00	109.62	9.5970
00012	11.03	%	2012	5.00	109.93	9.5539

00012	11.03	%	2012	5.00	109.93	9.5539
00012	11.03	%	2012	5.00	109.90	9.5580
00012	11.03	%	2012	5.00	109.90	9.5580
00012	11.03	%	2012	5.00	109.69	9.5873
00012	11.03	%	2012	10.00	109.69	9.5873
00012	11.03	%	2012	5.00	109.55	9.6068
00012	11.03	%	2012	10.00	109.65	9.5928
00012	11.03	%	2012	10.00	109.55	9.6068
00012	11.03	%	2012	10.00	109.81	9.5706
00012	11.03	%	2012	10.00	109.52	9.6110
00012	11.03	%	2012	10.00	109.52	9.6110
00012	11.03	%	2012	10.00	109.68	9.5887
00012	11.03	%	2012	5.00	109.62	9.5970
00012	11.03	%	2012	0.25	109.74	9.5803
00012	11.03	%	2012	5.00	109.55	9.6068
00012	11.03	%	2012	5.00	109.80	9.5719
00012	11.03	%	2012	5.00	109.50	9.6138
00012	11.03	%	2012	10.00	109.88	9.5608
00012	11.03	%	2012	5.00	109.85	9.5650
00012	11.03	%	2012	5.00	109.85	9.5650
82005	9.00	%	2013	0.50	97.00	9.4223
01005	9.81	%	2013	5.00	101.75	9.5586
01005	9.81	%	2013	10.00	101.83	9.5473
01005	9.81	%	2013	10.00	101.77	9.5558
01005	9.81	%	2013	10.00	101.80	9.5515
01005	9.81	%	2013	5.00	101.76	9.5572
01005	9.81	%	2013	5.00	101.80	9.5515
01005	9.81	%	2013	5.00	101.95	9.5305
01005	9.81	%	2013	3.00	101.85	9.5445
83004	10.00	%	2014	2.00	102.85	9.6080
01001	10.47	%	2015	5.00	105.535	9.7251
01001	10.47	%	2015	10.00	105.65	9.7103
01001	10.47	%	2015	5.00	105.53	9.7258
01001	10.47	%	2015	5.00	105.66	9.7090
01001	10.47	%	2015	5.00	105.65	9.7103
01001	10.47	%	2015	5.00	105.66	9.7090
01001	10.47	%	2015	5.00	105.66	9.7090
01001	10.47	%	2015	10.00	105.55	9.7232
01001	10.47	%	2015	1.00	105.70	9.7039
01001	10.47	%	2015	1.75	105.49	9.7309
01001	10.47	%	2015	5.00	105.50	9.7296
01001	10.47	%	2015	0.25	105.55	9.7232
01001	10.47	%	2015	5.00	105.52	9.7271
01001	10.47	%	2015	5.00	105.525	9.7264
01001	10.47	%	2015	5.00	105.54	9.7245
01001	10.47	%	2015	5.00	105.62	9.7142
01001	10.47	%	2015	5.00	105.62	9.7142
01001	10.47	%	2015	5.00	105.40	9.7425
01001	10.47	%	2015	10.00	105.55	9.7232
01001	10.47	%	2015	5.00	105.66	9.7090
01001	10.47	%	2015	5.00	105.55	9.7232
01001	10.47	%	2015	5.00	105.62	9.7142
01001	10.47	%	2015	5.00	105.69	9.7052
01001	10.47	%	2015	5.00	105.69	9.7052
85007	11.50	%	2015	0.36	111.25	9.9825

00015	11.43 %	2015	5.00	111.84	9.8554
00015	11.43 %	2015	5.00	112.00	9.8359
00015	11.43 %	2015	5.00	111.90	9.8481
00015	11.43 %	2015	5.00	112.00	9.8359
00015	11.43 %	2015	5.00	112.10	9.8237
00015	11.43 %	2015	5.00	112.10	9.8237
00015	11.43 %	2015	5.00	112.10	9.8237
00015	11.43 %	2015	10.00	111.90	9.8481
00015	11.43 %	2015	10.00	111.92	9.8457
00015	11.43 %	2015	10.00	111.90	9.8481
00015	11.43 %	2015	5.00	111.90	9.8481
00015	11.43 %	2015	5.00	111.95	9.8420
00015	11.43 %	2015	5.00	111.95	9.8420
00015	11.43 %	2015	10.00	111.91	9.8469
00015	11.43 %	2015	10.00	111.91	9.8469
00015	11.43 %	2015	10.00	111.92	9.8457
01003	10.71 %	2016	5.00	107.24	9.7708
01003	10.71 %	2016	5.00	107.30	9.7635
01003	10.71 %	2016	5.00	107.15	9.7818
01003	10.71 %	2016	5.00	107.15	9.7818
01003	10.71 %	2016	5.00	107.15	9.7818
01003	10.71 %	2016	5.00	107.15	9.7818
01003	10.71 %	2016	5.00	107.25	9.7696
01003	10.71 %	2016	5.00	107.25	9.7696
01003	10.71 %	2016	5.00	107.15	9.7818
01003	10.71 %	2016	5.00	107.20	9.7757
01004	10.45 %	2018	5.00	105.65	9.7566
01004	10.45 %	2018	5.00	105.50	9.7741
01004	10.45 %	2018	10.00	105.575	9.7653
01004	10.45 %	2018	10.00	105.51	9.7730
01004	10.45 %	2018	1.00	105.30	9.7976
00008	10.70 %	2020	5.00	106.15	9.9663
00008	10.70 %	2020	3.00	106.19	9.9618
00008	10.70 %	2020	1.00	105.90	9.9946
00018	11.60 %	2020	10.00	113.10	10.0542
00018	11.60 %	2020	10.00	113.00	10.0649
01006	10.25 %	2021	1.00	102.52	9.9548
01006	10.25 %	2021	1.50	102.80	9.9229
01006	10.25 %	2021	0.50	102.60	9.9457
01006	10.25 %	2021	2.00	102.70	9.9343
01006	10.25 %	2021	1.00	102.00	10.0143
01006	10.25 %	2021	0.50	102.85	9.9173
Contract Date : July 02, 2001					
97009	10.85 %	2001	25.00	100.185	8.1369
97009	10.85 %	2001	25.00	100.185	8.1369
97009	10.85 %	2001	15.00	100.185	8.1369
97011	11.15 %	2002	25.00	103.53	7.8943
97011	11.15 %	2002	5.00	103.49	7.9300
94003	12.50 %	2004	5.00	110.49	8.1188
94003	12.50 %	2004	5.00	110.485	8.1208
94003	12.50 %	2004	5.00	110.52	8.1071
94003	12.50 %	2004	10.00	110.48	8.1227
94003	12.50 %	2004	5.00	110.50	8.1149
94003	12.50 %	2004	5.00	110.51	8.1110
94003	12.50 %	2004	5.00	110.50	8.1149

94003	12.50	%	2004	10.00	110.52	8.1071
94003	12.50	%	2004	5.00	110.52	8.1071
94003	12.50	%	2004	5.00	110.52	8.1071
94003	12.50	%	2004	5.00	110.50	8.1149
94003	12.50	%	2004	5.00	110.50	8.1149
94003	12.50	%	2004	5.00	110.50	8.1149
94003	12.50	%	2004	5.00	110.50	8.1149
94003	12.50	%	2004	5.00	110.50	8.1149
94003	12.50	%	2004	3.00	110.52	8.1071
94003	12.50	%	2004	10.00	110.58	8.0837
94003	12.50	%	2004	10.00	110.57	8.0876
94003	12.50	%	2004	5.00	110.58	8.0837
94003	12.50	%	2004	10.00	110.46	8.1305
94003	12.50	%	2004	5.00	110.46	8.1305
94003	12.50	%	2004	5.00	110.54	8.0993
94003	12.50	%	2004	15.00	110.495	8.1169
94003	12.50	%	2004	10.00	110.495	8.1169
94003	12.50	%	2004	5.00	110.44	8.1383
94003	12.50	%	2004	5.00	110.44	8.1383
94003	12.50	%	2004	10.00	110.485	8.1208
94003	12.50	%	2004	10.00	110.49	8.1188
94003	12.50	%	2004	5.00	110.49	8.1188
97007	12.59	%	2004	5.00	111.00	8.3190
98022	11.98	%	2004	10.00	110.41	8.1888
98022	11.98	%	2004	10.00	110.36	8.2059
98022	11.98	%	2004	15.00	110.41	8.1888
00007	9.90	%	2005	5.00	105.34	8.2298
00007	9.90	%	2005	5.00	105.36	8.2238
00011	10.20	%	2005	10.00	106.70	8.2111
00011	10.20	%	2005	10.00	106.68	8.2168
00011	10.20	%	2005	10.00	106.68	8.2168
97010	11.19	%	2005	15.00	110.17	8.2191
97010	11.19	%	2005	5.00	110.20	8.2108
97010	11.19	%	2005	10.00	110.12	8.2328
97010	11.19	%	2005	10.00	110.13	8.2300
97010	11.19	%	2005	10.00	110.06	8.2492
97010	11.19	%	2005	10.00	110.10	8.2383
97010	11.19	%	2005	10.00	110.14	8.2273
97010	11.19	%	2005	5.00	110.14	8.2273
97010	11.19	%	2005	5.00	110.04	8.2547
97010	11.19	%	2005	10.00	110.10	8.2383
97010	11.19	%	2005	5.00	110.10	8.2383
97010	11.19	%	2005	5.00	110.10	8.2383
97010	11.19	%	2005	5.00	110.165	8.2204
97010	11.19	%	2005	5.00	110.18	8.2163
97010	11.19	%	2005	5.00	110.15	8.2246
97010	11.19	%	2005	10.00	110.15	8.2246
99008	11.68	%	2006	5.00	112.60	8.4122
99008	11.68	%	2006	5.00	112.64	8.4027
99008	11.68	%	2006	5.00	112.54	8.4266
99008	11.68	%	2006	5.00	112.70	8.3883
99008	11.68	%	2006	5.00	112.56	8.4218
99008	11.68	%	2006	5.00	112.64	8.4027
99008	11.68	%	2006	5.00	112.65	8.4003
99008	11.68	%	2006	5.00	112.68	8.3931
98005	11.75	%	2006	5.00	112.77	8.4451

98005	11.75	%	2006	5.00	112.85	8.4260
98005	11.75	%	2006	10.00	112.745	8.4511
98005	11.75	%	2006	10.00	112.75	8.4499
98005	11.75	%	2006	5.00	112.73	8.4547
00013	11.00	%	2006	5.00	110.53	8.4040
00013	11.00	%	2006	5.00	110.61	8.3856
00013	11.00	%	2006	5.00	110.61	8.3856
00013	11.00	%	2006	10.00	110.65	8.3763
00013	11.00	%	2006	5.00	110.52	8.4063
98009	11.90	%	2007	5.00	114.07	8.7906
98009	11.90	%	2007	5.00	114.48	8.7077
98009	11.90	%	2007	10.00	114.40	8.7239
98009	11.90	%	2007	10.00	114.40	8.7239
98009	11.90	%	2007	5.00	114.45	8.7138
98009	11.90	%	2007	5.00	114.49	8.7057
98009	11.90	%	2007	10.00	114.40	8.7239
88008	11.50	%	2008	10.00	112.35	9.0483
00016	11.40	%	2008	5.00	112.75	8.9459
00016	11.40	%	2008	5.00	112.60	8.9726
00016	11.40	%	2008	5.00	112.63	8.9672
00016	11.40	%	2008	5.00	112.45	8.9993
00016	11.40	%	2008	5.00	112.45	8.9993
00016	11.40	%	2008	5.00	112.63	8.9672
00016	11.40	%	2008	5.00	112.63	8.9672
00016	11.40	%	2008	5.00	112.65	8.9637
00016	11.40	%	2008	5.00	112.61	8.9708
00016	11.40	%	2008	10.00	112.67	8.9601
00016	11.40	%	2008	20.00	112.65	8.9637
00016	11.40	%	2008	5.00	112.70	8.9548
00016	11.40	%	2008	5.00	112.75	8.9459
00016	11.40	%	2008	5.00	112.70	8.9548
00016	11.40	%	2008	5.00	112.74	8.9477
00016	11.40	%	2008	5.00	112.75	8.9459
00016	11.40	%	2008	5.00	112.75	8.9459
00016	11.40	%	2008	5.00	112.75	8.9459
00016	11.40	%	2008	5.00	112.66	8.9619
00016	11.40	%	2008	10.00	112.63	8.9672
00016	11.40	%	2008	10.00	112.62	8.9690
00016	11.40	%	2008	10.00	112.77	8.9424
00016	11.40	%	2008	20.00	112.45	8.9993
00016	11.40	%	2008	5.00	112.61	8.9708
00016	11.40	%	2008	20.00	112.70	8.9548
00016	11.40	%	2008	5.00	112.70	8.9548
00016	11.40	%	2008	5.00	112.70	8.9548
00016	11.40	%	2008	5.00	112.75	8.9459
00016	11.40	%	2008	5.00	112.70	8.9548
00016	11.40	%	2008	5.00	112.70	8.9548
00016	11.40	%	2008	5.00	112.68	8.9584
00016	11.40	%	2008	5.00	112.75	8.9459
00016	11.40	%	2008	5.00	112.63	8.9672
00016	11.40	%	2008	5.00	112.50	8.9904
00016	11.40	%	2008	20.00	112.51	8.9886
00016	11.40	%	2008	5.00	112.64	8.9655
00016	11.40	%	2008	5.00	112.65	8.9637
00016	11.40	%	2008	25.00	112.65	8.9637

00016	11.40	%	2008	5.00	112.65	8.9637
00016	11.40	%	2008	10.00	112.78	8.9406
00016	11.40	%	2008	5.00	112.78	8.9406
00016	11.40	%	2008	10.00	112.77	8.9424
00016	11.40	%	2008	5.00	112.63	8.9672
00016	11.40	%	2008	5.00	112.65	8.9637
00016	11.40	%	2008	5.00	112.67	8.9601
00016	11.40	%	2008	5.00	112.70	8.9548
00016	11.40	%	2008	5.00	112.74	8.9477
00016	11.40	%	2008	5.00	112.74	8.9477
00016	11.40	%	2008	5.00	112.74	8.9477
00016	11.40	%	2008	5.00	112.76	8.9442
00016	11.40	%	2008	10.00	112.80	8.9371
00016	11.40	%	2008	10.00	112.74	8.9477
00016	11.40	%	2008	5.00	112.67	8.9601
00016	11.40	%	2008	5.00	112.65	8.9637
00016	11.40	%	2008	5.00	112.61	8.9708
00016	11.40	%	2008	5.00	112.61	8.9708
00016	11.40	%	2008	5.00	112.78	8.9406
00016	11.40	%	2008	5.00	112.40	9.0082
00016	11.40	%	2008	5.00	112.80	8.9371
00016	11.40	%	2008	5.00	112.74	8.9477
00016	11.40	%	2008	5.00	112.62	8.9690
99006	11.99	%	2009	5.00	114.10	9.3857
99006	11.99	%	2009	5.00	114.29	9.3537
99006	11.99	%	2009	5.00	114.28	9.3554
99006	11.99	%	2009	5.00	114.30	9.3520
99006	11.99	%	2009	5.00	114.30	9.3520
99006	11.99	%	2009	5.00	114.34	9.3453
99006	11.99	%	2009	20.00	114.25	9.3604
99006	11.99	%	2009	5.00	114.30	9.3520
99006	11.99	%	2009	5.00	114.35	9.3436
99004	12.29	%	2010	35.00	114.90	9.6890
99004	12.29	%	2010	35.00	114.70	9.7208
00014	11.30	%	2010	5.00	111.92	9.3218
00014	11.30	%	2010	5.00	111.86	9.3310
00014	11.30	%	2010	5.00	111.86	9.3310
00014	11.30	%	2010	5.00	111.86	9.3310
00014	11.30	%	2010	20.00	111.75	9.3479
00014	11.30	%	2010	5.00	111.88	9.3279
00014	11.30	%	2010	20.00	111.90	9.3249
00014	11.30	%	2010	5.00	111.92	9.3218
00014	11.30	%	2010	5.00	111.85	9.3326
00014	11.30	%	2010	5.00	111.80	9.3402
00014	11.30	%	2010	5.00	111.90	9.3249
00014	11.30	%	2010	15.00	111.80	9.3402
00014	11.30	%	2010	5.00	111.87	9.3295
00014	11.30	%	2010	5.00	111.84	9.3341
00014	11.30	%	2010	5.00	111.80	9.3402
00014	11.30	%	2010	25.00	111.77	9.3449
00014	11.30	%	2010	10.00	111.88	9.3279
00014	11.30	%	2010	25.00	111.77	9.3449
00014	11.30	%	2010	5.00	111.83	9.3356
00014	11.30	%	2010	5.00	111.92	9.3218
00014	11.30	%	2010	10.00	111.79	9.3418

00014	11.30 %	2010	5.00	111.90	9.3249
99005	12.32 %	2011	5.00	114.91	9.8738
00010	10.95 %	2011	10.00	109.50	9.4497
00010	10.95 %	2011	5.00	109.50	9.4497
00010	10.95 %	2011	10.00	109.48	9.4527
00010	10.95 %	2011	5.00	109.50	9.4497
00010	10.95 %	2011	5.00	109.50	9.4497
00010	10.95 %	2011	10.00	109.45	9.4571
00010	10.95 %	2011	5.00	109.45	9.4571
01007	9.39 %	2011	5.00	100.18	9.3619
01007	9.39 %	2011	26.50	100.17	9.3634
01007	9.39 %	2011	10.00	100.17	9.3634
01007	9.39 %	2011	5.00	100.17	9.3634
01007	9.39 %	2011	5.00	100.15	9.3666
01007	9.39 %	2011	5.00	100.14	9.3681
01007	9.39 %	2011	5.00	100.30	9.3432
01007	9.39 %	2011	10.00	100.25	9.3510
01007	9.39 %	2011	15.00	100.17	9.3634
01007	9.39 %	2011	10.00	100.18	9.3619
01007	9.39 %	2011	5.00	100.18	9.3619
01007	9.39 %	2011	25.00	100.12	9.3713
01007	9.39 %	2011	25.00	100.17	9.3634
01007	9.39 %	2011	5.00	100.25	9.3510
01007	9.39 %	2011	10.00	100.18	9.3619
01007	9.39 %	2011	6.00	100.20	9.3588
01007	9.39 %	2011	5.00	100.06	9.3806
01007	9.39 %	2011	5.00	100.13	9.3697
01007	9.39 %	2011	1.9628	100.00	9.3900
01007	9.39 %	2011	5.00	100.35	9.3354
01007	9.39 %	2011	5.00	100.30	9.3432
01007	9.39 %	2011	9.815	100.00	9.3900
01007	9.39 %	2011	40.00	100.05	9.3822
01007	9.39 %	2011	15.00	100.15	9.3666
01007	9.39 %	2011	25.00	100.13	9.3697
01007	9.39 %	2011	5.00	100.20	9.3588
01007	9.39 %	2011	10.00	100.15	9.3666
01007	9.39 %	2011	5.00	100.15	9.3666
01007	9.39 %	2011	25.00	100.25	9.3510
01007	9.39 %	2011	5.00	100.20	9.3588
01007	9.39 %	2011	5.00	100.20	9.3588
01007	9.39 %	2011	5.00	100.20	9.3588
01007	9.39 %	2011	5.00	100.20	9.3588
01007	9.39 %	2011	20.00	100.18	9.3619
01007	9.39 %	2011	17.85	100.01	9.3884
01007	9.39 %	2011	13.921	100.033	9.3848
01007	9.39 %	2011	17.479	100.022	9.3865
01007	9.39 %	2011	14.00	100.00	9.3900
01007	9.39 %	2011	6.963	100.00	9.3900
01007	9.39 %	2011	0.50	100.40	9.3276
01007	9.39 %	2011	300.00	100.19	9.3603
01007	9.39 %	2011	13.926	100.03	9.3853
01007	9.39 %	2011	20.00	100.06	9.3806
01007	9.39 %	2011	9.814	100.00	9.3900
01007	9.39 %	2011	16.00	100.027	9.3857
01007	9.39 %	2011	18.033	100.00	9.3900

01007	9.39 %	2011	10.00	100.17	9.3634
01007	9.39 %	2011	15.00	100.18	9.3619
01007	9.39 %	2011	5.00	100.16	9.3650
01007	9.39 %	2011	10.00	100.30	9.3432
01007	9.39 %	2011	15.00	100.17	9.3634
01007	9.39 %	2011	5.00	100.16	9.3650
01007	9.39 %	2011	10.00	100.11	9.3728
01007	9.39 %	2011	25.00	100.05	9.3822
01007	9.39 %	2011	50.00	100.12	9.3713
01007	9.39 %	2011	50.00	100.081	9.3772
01007	9.39 %	2011	5.00	100.17	9.3634
01007	9.39 %	2011	5.00	100.19	9.3603
01007	9.39 %	2011	25.00	100.06	9.3806
01007	9.39 %	2011	55.00	100.06	9.3806
01007	9.39 %	2011	5.00	100.20	9.3588
01007	9.39 %	2011	5.00	100.30	9.3432
01007	9.39 %	2011	1.00	100.25	9.3510
01007	9.39 %	2011	10.00	100.17	9.3634
01007	9.39 %	2011	5.00	100.25	9.3510
01007	9.39 %	2011	5.00	100.19	9.3603
01007	9.39 %	2011	25.00	100.15	9.3666
01007	9.39 %	2011	1.96	100.00	9.3900
01007	9.39 %	2011	5.00	100.06	9.3806
01007	9.39 %	2011	5.00	100.20	9.3588
01007	9.39 %	2011	5.00	100.20	9.3588
01007	9.39 %	2011	1.00	100.22	9.3557
01007	9.39 %	2011	2.00	100.22	9.3557
01007	9.39 %	2011	2.00	100.00	9.3900
01007	9.39 %	2011	10.00	100.095	9.3752
01007	9.39 %	2011	1.00	100.20	9.3588
01007	9.39 %	2011	5.00	100.32	9.3401
01007	9.39 %	2011	5.00	100.20	9.3588
01007	9.39 %	2011	5.00	100.18	9.3619
01007	9.39 %	2011	5.00	100.18	9.3619
01007	9.39 %	2011	15.00	100.20	9.3588
01007	9.39 %	2011	20.00	100.30	9.3432
01007	9.39 %	2011	20.00	100.29	9.3447
01007	9.39 %	2011	30.00	100.17	9.3634
01007	9.39 %	2011	5.00	100.20	9.3588
01007	9.39 %	2011	5.00	100.02	9.3869
01007	9.39 %	2011	3.00	100.23	9.3541
01007	9.39 %	2011	15.00	100.116	9.3718
01007	9.39 %	2011	14.00	100.025	9.3861
01007	9.39 %	2011	5.00	100.15	9.3666
01007	9.39 %	2011	5.00	100.19	9.3603
01007	9.39 %	2011	5.00	100.19	9.3603
01007	9.39 %	2011	5.00	100.18	9.3619
01007	9.39 %	2011	10.00	100.16	9.3650
01007	9.39 %	2011	10.00	100.16	9.3650
01007	9.39 %	2011	10.00	100.16	9.3650
01007	9.39 %	2011	10.00	100.16	9.3650
00017	11.50 %	2011	5.00	112.76	9.5350
00017	11.50 %	2011	5.00	112.86	9.5208
00017	11.50 %	2011	5.00	112.80	9.5293
00017	11.50 %	2011	15.00	112.88	9.5180

00017	11.50	%	2011	10.00	112.88	9.5180
00017	11.50	%	2011	10.00	112.71	9.5421
00017	11.50	%	2011	5.00	112.85	9.5223
00017	11.50	%	2011	10.00	112.84	9.5237
00017	11.50	%	2011	10.00	112.82	9.5265
00017	11.50	%	2011	5.00	112.82	9.5265
00017	11.50	%	2011	5.00	112.81	9.5279
00017	11.50	%	2011	5.00	112.80	9.5293
00017	11.50	%	2011	10.00	112.80	9.5293
00017	11.50	%	2011	5.00	112.80	9.5293
00017	11.50	%	2011	5.00	112.80	9.5293
00017	11.50	%	2011	5.00	112.80	9.5293
00017	11.50	%	2011	5.00	112.80	9.5293
00017	11.50	%	2011	10.00	112.81	9.5279
00017	11.50	%	2011	10.00	112.83	9.5251
00017	11.50	%	2011	10.00	112.77	9.5336
00017	11.50	%	2011	15.00	112.80	9.5293
00017	11.50	%	2011	10.00	112.82	9.5265
00017	11.50	%	2011	10.00	112.82	9.5265
00017	11.50	%	2011	5.00	112.82	9.5265
00017	11.50	%	2011	5.00	112.82	9.5265
00017	11.50	%	2011	5.00	112.75	9.5364
00017	11.50	%	2011	10.00	112.83	9.5251
00017	11.50	%	2011	5.00	112.78	9.5321
00017	11.50	%	2011	5.00	112.80	9.5293
00017	11.50	%	2011	5.00	112.90	9.5152
00017	11.50	%	2011	10.00	112.82	9.5265
00017	11.50	%	2011	10.00	112.82	9.5265
00017	11.50	%	2011	5.00	112.86	9.5208
00017	11.50	%	2011	5.00	112.75	9.5364
00017	11.50	%	2011	10.00	112.79	9.5307
00017	11.50	%	2011	5.00	112.87	9.5194
00017	11.50	%	2011	5.00	112.79	9.5307
00017	11.50	%	2011	5.00	112.79	9.5307
00017	11.50	%	2011	15.00	113.00	9.5011
00017	11.50	%	2011	5.00	113.00	9.5011
00017	11.50	%	2011	5.00	112.80	9.5293
00017	11.50	%	2011	5.00	112.75	9.5364
00017	11.50	%	2011	5.00	112.80	9.5293
00017	11.50	%	2011	5.00	112.80	9.5293
00017	11.50	%	2011	10.00	112.80	9.5293
00017	11.50	%	2011	10.00	112.90	9.5152
00017	11.50	%	2011	5.00	112.90	9.5152
00017	11.50	%	2011	5.00	112.84	9.5237
00017	11.50	%	2011	5.00	112.80	9.5293
00017	11.50	%	2011	5.00	112.90	9.5152
00017	11.50	%	2011	5.00	112.90	9.5152
00017	11.50	%	2011	5.00	112.89	9.5166
00017	11.50	%	2011	5.00	112.83	9.5251
00017	11.50	%	2011	5.00	112.83	9.5251
00017	11.50	%	2011	5.00	112.80	9.5293
00017	11.50	%	2011	5.00	112.80	9.5293
00017	11.50	%	2011	5.00	112.82	9.5265
00017	11.50	%	2011	5.00	112.82	9.5265
00017	11.50	%	2011	15.00	112.70	9.5435

00017	11.50	%	2011	5.00	112.785	9.5314
00017	11.50	%	2011	5.00	112.95	9.5081
00017	11.50	%	2011	5.00	112.95	9.5081
00017	11.50	%	2011	5.00	112.89	9.5166
00017	11.50	%	2011	5.00	112.84	9.5237
00017	11.50	%	2011	10.00	112.80	9.5293
00012	11.03	%	2012	5.00	109.67	9.5898
00012	11.03	%	2012	5.00	109.68	9.5884
00012	11.03	%	2012	5.00	109.68	9.5884
00012	11.03	%	2012	5.00	109.74	9.5801
00012	11.03	%	2012	5.00	109.68	9.5884
00012	11.03	%	2012	10.00	109.65	9.5926
00012	11.03	%	2012	10.00	109.64	9.5940
00012	11.03	%	2012	5.00	109.63	9.5954
00012	11.03	%	2012	5.00	109.68	9.5884
00012	11.03	%	2012	5.00	109.65	9.5926
00012	11.03	%	2012	5.00	109.66	9.5912
00012	11.03	%	2012	15.00	109.63	9.5954
00012	11.03	%	2012	5.00	109.70	9.5856
00012	11.03	%	2012	5.00	109.72	9.5829
00012	11.03	%	2012	5.00	109.72	9.5829
00012	11.03	%	2012	5.00	109.72	9.5829
00012	11.03	%	2012	5.00	109.68	9.5884
00012	11.03	%	2012	5.00	109.68	9.5884
00012	11.03	%	2012	5.00	109.67	9.5898
00012	11.03	%	2012	15.00	109.70	9.5856
00012	11.03	%	2012	5.00	109.70	9.5856
00012	11.03	%	2012	10.00	109.65	9.5926
00012	11.03	%	2012	5.00	109.72	9.5829
00012	11.03	%	2012	5.00	109.63	9.5954
00012	11.03	%	2012	5.00	109.69	9.5870
00012	11.03	%	2012	5.00	109.70	9.5856
00012	11.03	%	2012	20.00	109.72	9.5829
00012	11.03	%	2012	5.00	109.72	9.5829
00012	11.03	%	2012	5.00	109.68	9.5884
00012	11.03	%	2012	5.00	109.67	9.5898
00012	11.03	%	2012	5.00	109.70	9.5856
00012	11.03	%	2012	10.00	109.70	9.5856
00012	11.03	%	2012	10.00	109.70	9.5856
00012	11.03	%	2012	5.00	109.70	9.5856
00012	11.03	%	2012	5.00	109.70	9.5856
00012	11.03	%	2012	5.00	109.66	9.5912
00012	11.03	%	2012	5.00	109.72	9.5829
00012	11.03	%	2012	5.00	109.63	9.5954
00012	11.03	%	2012	5.00	109.70	9.5856
00012	11.03	%	2012	20.00	109.68	9.5884
00012	11.03	%	2012	5.00	109.80	9.5717
00012	11.03	%	2012	10.00	109.63	9.5954
00012	11.03	%	2012	15.00	109.805	9.5710
00012	11.03	%	2012	5.00	109.63	9.5954
00012	11.03	%	2012	5.00	109.63	9.5954
00012	11.03	%	2012	15.00	109.72	9.5829
01005	9.81	%	2013	1.00	102.00	9.5233
01005	9.81	%	2013	25.00	101.83	9.5471
01005	9.81	%	2013	5.00	102.05	9.5163

01005	9.81 %	2013	1.00	102.05	9.5163
01005	9.81 %	2013	5.00	101.79	9.5528
01005	9.81 %	2013	10.00	101.80	9.5514
01005	9.81 %	2013	5.00	101.775	9.5549
01005	9.81 %	2013	5.00	101.78	9.5542
01005	9.81 %	2013	10.00	101.85	9.5443
01005	9.81 %	2013	5.00	101.83	9.5471
01005	9.81 %	2013	10.00	101.75	9.5584
98021	12.40 %	2013	5.00	116.50	10.0161
98021	12.40 %	2013	5.00	116.50	10.0161
98021	12.40 %	2013	10.00	116.50	10.0161
84010	10.50 %	2014	2.00	105.30	9.7762
01001	10.47 %	2015	10.00	105.55	9.7231
01001	10.47 %	2015	10.00	105.55	9.7231
01001	10.47 %	2015	5.00	105.56	9.7219
01001	10.47 %	2015	5.00	105.67	9.7077
01001	10.47 %	2015	5.00	105.58	9.7193
01001	10.47 %	2015	10.00	105.53	9.7257
01001	10.47 %	2015	10.00	105.51	9.7283
01001	10.47 %	2015	5.00	105.49	9.7309
01001	10.47 %	2015	5.00	105.51	9.7283
01001	10.47 %	2015	5.00	105.54	9.7244
01001	10.47 %	2015	5.00	105.52	9.7270
01001	10.47 %	2015	5.00	105.54	9.7244
01001	10.47 %	2015	5.00	105.54	9.7244
01001	10.47 %	2015	5.00	105.52	9.7270
01001	10.47 %	2015	1.00	105.05	9.7878
01001	10.47 %	2015	5.00	105.55	9.7231
01001	10.47 %	2015	10.00	105.52	9.7270
01001	10.47 %	2015	5.00	105.55	9.7231
01001	10.47 %	2015	5.00	105.55	9.7231
01001	10.47 %	2015	5.00	105.54	9.7244
00009	10.79 %	2015	2.00	106.00	9.9790
00015	11.43 %	2015	5.00	111.97	9.8394
00015	11.43 %	2015	5.00	112.03	9.8321
00015	11.43 %	2015	5.00	112.04	9.8309
00015	11.43 %	2015	25.00	111.89	9.8492
00015	11.43 %	2015	5.00	112.08	9.8260
00015	11.43 %	2015	5.00	112.05	9.8297
00015	11.43 %	2015	5.00	111.95	9.8419
00015	11.43 %	2015	5.00	112.00	9.8358
00015	11.43 %	2015	5.00	111.90	9.8480
00015	11.43 %	2015	5.00	111.80	9.8602
00015	11.43 %	2015	10.00	111.90	9.8480
01003	10.71 %	2016	5.00	107.30	9.7633
01003	10.71 %	2016	5.00	107.24	9.7706
01003	10.71 %	2016	5.00	107.24	9.7706
01003	10.71 %	2016	5.00	107.30	9.7633
01003	10.71 %	2016	5.00	107.32	9.7608
01003	10.71 %	2016	5.00	107.15	9.7817
01003	10.71 %	2016	5.00	107.25	9.7694
01004	10.45 %	2018	10.00	105.50	9.7740
01004	10.45 %	2018	5.00	105.50	9.7740
01004	10.45 %	2018	10.00	105.50	9.7740
01004	10.45 %	2018	10.00	105.52	9.7716

01004	10.45 %	2018	25.00	105.55	9.7681
01004	10.45 %	2018	5.00	105.50	9.7740
01004	10.45 %	2018	5.00	105.48	9.7763
01004	10.45 %	2018	5.00	105.50	9.7740
98025	12.60 %	2018	0.083	118.00	10.3449
00008	10.70 %	2020	5.00	106.05	9.9775
00008	10.70 %	2020	5.00	106.34	9.9447
00008	10.70 %	2020	5.00	106.34	9.9447
00008	10.70 %	2020	3.99	106.34	9.9447
00008	10.70 %	2020	1.76	106.34	9.9447
00018	11.60 %	2020	30.00	112.87	10.0786
00018	11.60 %	2020	8.50	112.87	10.0786
01006	10.25 %	2021	2.00	102.50	9.9569
01006	10.25 %	2021	3.00	102.70	9.9342
01006	10.25 %	2021	1.00	102.72	9.9319
01006	10.25 %	2021	0.25	102.50	9.9569
Total			7520.4138		
B. State Government Securities					
Contract Date : June 30, 2001					
95212	14.00%	MADHYA PRADESH			
	S.D.L.	2005	1.00	114.75	9.3830
01236	10.35%	KARNATAKA SDL 2011	0.35	103.30	9.8159
Contract Date : July 02, 2001					
95206	14.00%	GUJARAT S.D.L.			
	2005		0.40	114.75	9.3777
95213	14.00%	MAHARASHTRA S.D.L.			
	2005		0.60	114.75	9.3777
01224	10.53%	KERALA GOVT STOCK			
	2011		10.00	104.25	9.8392
01238	10.35%	MAHARASHTRA SDL			
	2011		8.953	103.00	9.8628
01236	10.35%	KARNATAKA SDL 2011	5.5632	103.00	9.8628
Total			26.8662		
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 29, 2001					
	07/09/2001		10.00	98.6992	6.8533
Contract Date : July 02, 2001					
	03/07/2001		0.35	99.9808	6.9901
Total			10.35		
(iii) 182 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
				NIL	
(iv) 364 Day Bills (Maturity-wise)					
(DD/MM/YYYY)					
Contract Date : June 29, 2001					
	06/09/2001		5.00	98.7183	6.8492
	28/06/2002		12.8625	92.9148	7.6255
Contract Date : June 30, 2001					
	04/10/2001		4.18	98.1051	7.3236
	28/12/2001		5.00	96.4752	7.3475

07/03/2002	2.2665	94.9058	7.8153
08/04/2002	15.00	94.2179	7.9214
17/05/2002	15.00	93.6564	7.6806
17/05/2002	15.00	93.6564	7.6806
31/05/2002	20.00	93.3964	7.6826
14/06/2002	6.65	92.9731	7.8828
Contract Date : July 02, 2001			
23/08/2001	10.00	98.9679	7.3000
01/11/2001	10.00	97.5704	7.4295
13/12/2001	10.00	96.7526	7.4496
10/01/2002	10.00	96.2045	7.4795
10/01/2002	10.00	96.2045	7.4795
07/03/2002	20.00	95.0836	7.5891
21/03/2002	25.00	94.8075	7.6091
17/05/2002	11.01	93.4651	7.9781
28/06/2002	10.00	92.9233	7.6789
28/06/2002	50.00	92.9233	7.6789
Total	266.969		

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					
87006	11.00 % 2002	19.00	102.22	7.15	3
97002	13.05 % 2007	10.00	117.50	9.00	96
97002	13.05 % 2007	20.00	117.50	9.00	96
97002	13.05 % 2007	20.00	117.50	9.00	96
94009	11.75 % 2001	15.00	100.52	8.50	31
94009	11.75 % 2001	31.75	100.45	6.90	1
94009	11.75 % 2001	31.75	100.45	6.90	1
94009	11.75 % 2001	50.00	100.45	6.85	1
94009	11.75 % 2001	50.00	100.45	6.85	1
94009	11.75 % 2001	20.00	100.52	7.40	1
97004	12.69 % 2002	25.00	103.90	7.15	3
97004	12.69 % 2002	25.00	103.90	7.15	3
97004	12.69 % 2002	25.00	103.90	7.15	3
97004	12.69 % 2002	25.00	103.90	7.15	3
97011	11.15 % 2002	20.00	103.30	7.50	1
97011	11.15 % 2002	25.00	103.50	7.60	7
97011	11.15 % 2002	25.00	103.50	7.60	7
97011	11.15 % 2002	20.00	103.30	7.50	1
97011	11.15 % 2002	20.00	103.30	7.50	1
94010	11.55 % 2002(INSTAL	25.00	104.50	7.15	3
94010	11.55 % 2002(INSTAL	25.00	104.50	7.15	3
94010	11.55 % 2002(INSTAL	25.00	104.50	7.15	3
94010	11.55 % 2002(INSTAL	25.00	104.50	7.15	3
94010	11.55 % 2002(INSTAL	28.00	104.50	7.20	2

98004	11.10 %	2003	25.00	104.70	7.50	1
94003	12.50 %	2004	20.00	110.48	6.90	1
94003	12.50 %	2004	20.00	110.48	6.90	1
94003	12.50 %	2004	10.00	110.45	7.15	1
98008	11.50 %	2004	5.00	107.60	7.35	12
98022	11.98 %	2004	20.00	110.00	7.40	1
98022	11.98 %	2004	20.00	110.00	7.40	1
98022	11.98 %	2004	20.00	110.00	7.40	1
98022	11.98 %	2004	20.00	110.00	7.40	1
98009	11.90 %	2007	85.00	114.30	7.15	3
98009	11.90 %	2007	85.00	114.30	7.15	3
98009	11.90 %	2007	20.00	114.30	7.30	1
98009	11.90 %	2007	20.00	114.30	7.30	1
98009	11.90 %	2007	20.00	114.30	7.30	1
98009	11.90 %	2007	26.00	114.30	7.25	1
98009	11.90 %	2007	26.00	114.30	7.25	1
98009	11.90 %	2007	23.00	114.30	7.30	1
99006	11.99 %	2009	5.00	100.00	8.50	1
00010	10.95 %	2011	5.00	109.50	6.90	1
00010	10.95 %	2011	5.00	109.50	6.90	1
00010	10.95 %	2011	5.00	109.50	6.90	1
00010	10.95 %	2011	5.00	109.50	6.90	1
00010	10.95 %	2011	5.00	109.50	6.90	1
00010	10.95 %	2011	5.00	109.50	6.90	1
01007	9.39 %	2011	25.00	100.00	7.30	1
00017	11.50 %	2011	15.00	112.70	7.50	1
00012	11.03 %	2012	25.00	109.65	6.80	1
01004	10.45 %	2018	5.00	105.45	6.90	1
01004	10.45 %	2018	5.00	105.45	6.90	1
01004	10.45 %	2018	5.00	105.45	6.90	1
01004	10.45 %	2018	5.00	105.45	6.90	1
01004	10.45 %	2018	5.00	105.45	6.90	1
01004	10.45 %	2018	5.00	105.45	6.90	1
Total			1200.50			
B. State Government Securities				NIL		
C. Treasury Bills				NIL		
(i) 14 Day Bills (Maturity-wise)						
(DD/MM/YYYY)						
(ii) 91 Day Bills (Maturity-wise)				NIL		
(DD/MM/YYYY)						
(iii) 182 Day Bills (Maturity-wise)				NIL		
(DD/MM/YYYY)						
(iv) 364 Day Bills (Maturity-wise)				NIL		
(DD/MM/YYYY)						
18/10/2001			25.00	97.8998	7.60	7
18/10/2001			30.00	97.8998	7.60	7
18/10/2001			30.00	97.8998	7.60	7
18/10/2001			25.00	97.8998	7.60	7
28/06/2002			25.00	92.9233	7.20	14
28/06/2002			25.00	92.9233	7.20	14
Total			160.00			

* Relate to the first leg of Repos
YTM(indicative) will depend upon assumed rate of inflation
Date : 03 July 2001

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