

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 06 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 : July 05, 2001				
97004	12.69 % 2002	10.00	103.98	7.7155
97004	12.69 % 2002	10.00	103.98	7.7155
97011	11.15 % 2002	5.00	103.75	7.6761
97011	11.15 % 2002	5.00	103.75	7.6761
97011	11.15 % 2002	5.00	103.75	7.6761
97011	11.15 % 2002	5.00	103.75	7.6761
97011	11.15 % 2002	5.00	103.75	7.6761
97011	11.15 % 2002	5.00	103.75	7.6761
97011	11.15 % 2002	5.00	103.75	7.6761
97011	11.15 % 2002	5.00	103.75	7.6761
97011	11.15 % 2002	5.00	103.75	7.6761
97011	11.15 % 2002	5.00	103.75	7.6761
97011	11.15 % 2002	5.00	103.73	7.6940
97011	11.15 % 2002	10.00	103.73	7.6940
97011	11.15 % 2002	10.00	103.73	7.6940
97011	11.15 % 2002	5.00	103.75	7.6761
94010	11.55 % 2002	5.00	104.82	7.7339
94010	11.55 % 2002	5.00	104.82	7.7339
97012	6.00 % 2002	10.00	120.30	#
94003	12.50 % 2004	5.00	111.16	7.8466
94003	12.50 % 2004	10.00	111.04	7.8932
94003	12.50 % 2004	5.00	111.17	7.8427
94003	12.50 % 2004	5.00	111.09	7.8738
94003	12.50 % 2004	5.00	111.25	7.8117
94003	12.50 % 2004	10.00	111.25	7.8117
94003	12.50 % 2004	15.00	111.25	7.8117
94003	12.50 % 2004	5.00	111.16	7.8466
94003	12.50 % 2004	5.00	111.16	7.8466
94003	12.50 % 2004	5.00	111.11	7.8660
94003	12.50 % 2004	5.00	111.23	7.8194
94003	12.50 % 2004	5.00	111.175	7.8408
94003	12.50 % 2004	5.00	111.18	7.8388
94003	12.50 % 2004	5.00	111.12	7.8621
94003	12.50 % 2004	10.00	111.155	7.8485
94003	12.50 % 2004	5.00	111.20	7.8311
94003	12.50 % 2004	5.00	111.11	7.8660
00007	9.90 % 2005	20.00	106.05	8.0133
00011	10.20 % 2005	10.00	107.35	8.0235
00011	10.20 % 2005	5.00	107.35	8.0235

00011	10.20	%	2005	10.00	107.35	8.0235
00011	10.20	%	2005	20.00	107.50	7.9810
00011	10.20	%	2005	20.00	107.50	7.9810
00011	10.20	%	2005	10.00	107.48	7.9867
00011	10.20	%	2005	10.00	107.45	7.9952
97010	11.19	%	2005	5.00	111.07	7.9686
97010	11.19	%	2005	5.00	111.07	7.9686
97010	11.19	%	2005	5.00	111.07	7.9686
97010	11.19	%	2005	5.00	111.07	7.9686
97010	11.19	%	2005	5.00	111.07	7.9686
99008	11.68	%	2006	10.00	113.85	8.1098
99008	11.68	%	2006	5.00	113.95	8.0861
99008	11.68	%	2006	5.00	113.75	8.1335
99008	11.68	%	2006	5.00	113.85	8.1098
99008	11.68	%	2006	15.00	113.87	8.1050
99008	11.68	%	2006	5.00	113.80	8.1216
99008	11.68	%	2006	5.00	113.95	8.0861
99008	11.68	%	2006	5.00	113.83	8.1145
99008	11.68	%	2006	25.00	113.77	8.1287
99008	11.68	%	2006	10.00	113.85	8.1098
99008	11.68	%	2006	5.00	113.95	8.0861
99008	11.68	%	2006	5.00	113.95	8.0861
99008	11.68	%	2006	5.00	113.85	8.1098
99008	11.68	%	2006	10.00	113.85	8.1098
99008	11.68	%	2006	25.00	113.65	8.1572
99008	11.68	%	2006	5.00	113.81	8.1192
99008	11.68	%	2006	10.00	113.87	8.1050
00013	11.00	%	2006	10.00	112.00	8.0638
00013	11.00	%	2006	5.00	112.03	8.0570
00013	11.00	%	2006	5.00	111.85	8.0980
00013	11.00	%	2006	10.00	112.00	8.0638
00013	11.00	%	2006	10.00	112.00	8.0638
00013	11.00	%	2006	5.00	112.00	8.0638
00013	11.00	%	2006	10.00	111.90	8.0866
98009	11.90	%	2007	5.00	115.95	8.4097
98009	11.90	%	2007	10.00	115.95	8.4097
98009	11.90	%	2007	15.00	115.95	8.4097
98009	11.90	%	2007	10.00	115.85	8.4296
98009	11.90	%	2007	5.00	115.97	8.4058
98009	11.90	%	2007	5.00	115.92	8.4157
98009	11.90	%	2007	5.00	115.865	8.4266
98009	11.90	%	2007	5.00	115.90	8.4197
98009	11.90	%	2007	5.00	116.00	8.3998
98009	11.90	%	2007	5.00	115.95	8.4097
98009	11.90	%	2007	5.00	116.00	8.3998
98009	11.90	%	2007	10.00	115.85	8.4296
98009	11.90	%	2007	5.00	116.00	8.3998
98009	11.90	%	2007	10.00	116.01	8.3978
98009	11.90	%	2007	3.80	116.00	8.3998
98007	12.00	%	2008	10.00	114.20	9.1507
98007	12.00	%	2008	10.00	114.65	9.0683
00016	11.40	%	2008	5.00	113.60	8.7939
00016	11.40	%	2008	5.00	113.60	8.7939
00016	11.40	%	2008	5.00	113.65	8.7851
00016	11.40	%	2008	5.00	113.65	8.7851

00016	11.40	%	2008	5.00	113.51	8.8097
00016	11.40	%	2008	5.00	113.65	8.7851
00016	11.40	%	2008	5.00	113.65	8.7851
00016	11.40	%	2008	10.00	113.58	8.7974
00016	11.40	%	2008	5.00	113.60	8.7939
00016	11.40	%	2008	5.00	113.55	8.8027
00016	11.40	%	2008	5.00	113.70	8.7763
00016	11.40	%	2008	5.00	113.66	8.7833
00016	11.40	%	2008	5.00	113.70	8.7763
00016	11.40	%	2008	10.00	113.70	8.7763
00016	11.40	%	2008	5.00	113.65	8.7851
00016	11.40	%	2008	5.00	113.65	8.7851
00016	11.40	%	2008	5.00	113.85	8.7500
00016	11.40	%	2008	10.00	113.76	8.7658
00016	11.40	%	2008	5.00	113.76	8.7658
00016	11.40	%	2008	5.00	113.80	8.7587
00016	11.40	%	2008	5.00	113.65	8.7851
00016	11.40	%	2008	5.00	113.90	8.7412
00016	11.40	%	2008	5.00	113.62	8.7904
00016	11.40	%	2008	5.00	113.63	8.7886
00016	11.40	%	2008	10.00	113.55	8.8027
00016	11.40	%	2008	5.00	113.55	8.8027
00016	11.40	%	2008	5.00	113.51	8.8097
00016	11.40	%	2008	5.00	113.85	8.7500
00016	11.40	%	2008	5.00	113.52	8.8080
00016	11.40	%	2008	5.00	113.52	8.8080
00016	11.40	%	2008	5.00	113.53	8.8062
00016	11.40	%	2008	5.00	113.55	8.8027
00016	11.40	%	2008	5.00	113.51	8.8097
00016	11.40	%	2008	20.00	113.55	8.8027
00016	11.40	%	2008	5.00	113.52	8.8080
00016	11.40	%	2008	5.00	113.70	8.7763
00016	11.40	%	2008	5.00	113.67	8.7816
00016	11.40	%	2008	5.00	113.68	8.7798
00016	11.40	%	2008	5.00	113.70	8.7763
00016	11.40	%	2008	5.00	113.70	8.7763
00016	11.40	%	2008	5.00	113.70	8.7763
00016	11.40	%	2008	5.00	113.51	8.8097
00016	11.40	%	2008	5.00	113.51	8.8097
00016	11.40	%	2008	5.00	113.79	8.7605
00016	11.40	%	2008	5.00	113.79	8.7605
00016	11.40	%	2008	5.00	113.80	8.7587
00016	11.40	%	2008	5.00	113.60	8.7939
00016	11.40	%	2008	5.00	113.54	8.8044
00016	11.40	%	2008	5.00	113.52	8.8080
00016	11.40	%	2008	5.00	113.50	8.8115
00016	11.40	%	2008	5.00	113.55	8.8027
00016	11.40	%	2008	15.00	113.68	8.7798
00016	11.40	%	2008	5.00	113.53	8.8062
00016	11.40	%	2008	5.00	113.60	8.7939
00016	11.40	%	2008	10.00	113.65	8.7851
00016	11.40	%	2008	15.00	113.65	8.7851
00016	11.40	%	2008	5.00	113.66	8.7833
00016	11.40	%	2008	5.00	113.70	8.7763
00016	11.40	%	2008	5.00	113.70	8.7763

00016	11.40	%	2008	5.00	113.65	8.7851
00016	11.40	%	2008	5.00	113.68	8.7798
00016	11.40	%	2008	5.00	113.68	8.7798
00016	11.40	%	2008	5.00	113.55	8.8027
00016	11.40	%	2008	5.00	113.52	8.8080
00016	11.40	%	2008	5.00	113.55	8.8027
00016	11.40	%	2008	5.00	113.55	8.8027
00016	11.40	%	2008	5.00	113.50	8.8115
00016	11.40	%	2008	5.00	113.70	8.7763
00016	11.40	%	2008	5.00	113.70	8.7763
00016	11.40	%	2008	5.00	113.70	8.7763
00016	11.40	%	2008	5.00	113.74	8.7693
00016	11.40	%	2008	5.00	113.75	8.7675
00016	11.40	%	2008	5.00	113.70	8.7763
00016	11.40	%	2008	5.00	113.70	8.7763
00016	11.40	%	2008	1.00	112.55	8.9797
00016	11.40	%	2008	5.00	113.32	8.8432
00016	11.40	%	2008	10.00	113.35	8.8379
00016	11.40	%	2008	5.00	113.73	8.7710
00016	11.40	%	2008	5.00	113.55	8.8027
00016	11.40	%	2008	5.00	113.55	8.8027
00016	11.40	%	2008	5.00	113.58	8.7974
00016	11.40	%	2008	5.00	113.67	8.7816
00016	11.40	%	2008	10.00	113.70	8.7763
99006	11.99	%	2009	5.00	115.00	9.2328
99006	11.99	%	2009	5.00	115.00	9.2328
99006	11.99	%	2009	5.00	114.98	9.2361
99006	11.99	%	2009	5.00	115.05	9.2244
99006	11.99	%	2009	5.00	115.02	9.2295
99006	11.99	%	2009	5.00	114.90	9.2495
99006	11.99	%	2009	5.00	114.90	9.2495
99006	11.99	%	2009	5.00	114.95	9.2412
99006	11.99	%	2009	5.00	114.95	9.2412
99006	11.99	%	2009	10.00	114.96	9.2395
99006	11.99	%	2009	50.00	114.95	9.2412
99006	11.99	%	2009	5.00	114.90	9.2495
99006	11.99	%	2009	50.00	114.95	9.2412
99006	11.99	%	2009	10.00	115.10	9.2161
89009	11.50	%	2009	1.10	110.50	9.5646
79002	7.00	%	2009	0.70	87.16	9.3332
99004	12.29	%	2010	5.00	115.00	9.6719
99004	12.29	%	2010	5.00	115.30	9.6244
98015	12.25	%	2010	5.00	115.30	9.6646
00014	11.30	%	2010	5.00	112.13	9.2887
00014	11.30	%	2010	5.00	112.33	9.2581
00014	11.30	%	2010	5.00	112.13	9.2887
00014	11.30	%	2010	5.00	112.20	9.2780
00014	11.30	%	2010	5.00	112.13	9.2887
00014	11.30	%	2010	10.00	112.13	9.2887
00014	11.30	%	2010	15.00	112.30	9.2627
00014	11.30	%	2010	10.00	112.30	9.2627
00014	11.30	%	2010	5.00	112.27	9.2673
00014	11.30	%	2010	10.00	112.26	9.2688
00014	11.30	%	2010	5.00	112.30	9.2627
00014	11.30	%	2010	5.00	112.32	9.2596

00014	11.30	%	2010	10.00	112.32	9.2596
00014	11.30	%	2010	5.00	112.12	9.2903
00014	11.30	%	2010	5.00	112.16	9.2841
00014	11.30	%	2010	5.00	112.40	9.2474
00014	11.30	%	2010	5.00	112.32	9.2596
00014	11.30	%	2010	5.00	112.15	9.2857
00014	11.30	%	2010	5.00	112.38	9.2505
00014	11.30	%	2010	5.00	112.30	9.2627
00014	11.30	%	2010	1.00	112.25	9.2703
00014	11.30	%	2010	5.00	112.30	9.2627
00014	11.30	%	2010	5.00	112.29	9.2642
00014	11.30	%	2010	5.00	112.26	9.2688
00014	11.30	%	2010	5.00	112.40	9.2474
00014	11.30	%	2010	5.00	112.34	9.2566
00014	11.30	%	2010	5.00	112.12	9.2903
00014	11.30	%	2010	5.00	112.29	9.2642
99005	12.32	%	2011	5.00	114.10	9.9941
99005	12.32	%	2011	1.00	115.00	9.8595
99005	12.32	%	2011	10.00	115.50	9.7854
00010	10.95	%	2011	5.00	109.90	9.3897
00010	10.95	%	2011	10.00	109.90	9.3897
00010	10.95	%	2011	5.00	109.90	9.3897
00010	10.95	%	2011	10.00	109.90	9.3897
00010	10.95	%	2011	5.00	109.90	9.3897
00010	10.95	%	2011	10.00	109.90	9.3897
00010	10.95	%	2011	5.00	109.80	9.4044
01007	9.39	%	2011	4.50	100.55	9.3040
01007	9.39	%	2011	1.00	100.60	9.2962
01007	9.39	%	2011	5.00	100.37	9.3320
01007	9.39	%	2011	5.00	100.32	9.3398
01007	9.39	%	2011	5.00	100.25	9.3507
01007	9.39	%	2011	5.00	100.33	9.3382
01007	9.39	%	2011	5.00	100.25	9.3507
01007	9.39	%	2011	5.00	100.30	9.3429
01007	9.39	%	2011	2.00	100.40	9.3273
01007	9.39	%	2011	5.00	100.34	9.3367
01007	9.39	%	2011	5.00	100.35	9.3351
01007	9.39	%	2011	5.00	100.35	9.3351
01007	9.39	%	2011	25.00	100.20	9.3585
01007	9.39	%	2011	5.00	100.38	9.3304
01007	9.39	%	2011	5.00	100.35	9.3351
01007	9.39	%	2011	0.10	100.45	9.3195
01007	9.39	%	2011	1.00	100.30	9.3429
01007	9.39	%	2011	10.00	100.28	9.3460
01007	9.39	%	2011	10.00	100.35	9.3351
01007	9.39	%	2011	5.00	100.35	9.3351
01007	9.39	%	2011	5.00	100.35	9.3351
91012	11.50	%	2011	5.00	112.25	9.5759
91012	11.50	%	2011	5.00	112.25	9.5759
91012	11.50	%	2011	5.00	112.31	9.5673
91012	11.50	%	2011	5.00	112.30	9.5687
91012	11.50	%	2011	5.00	112.30	9.5687
91012	11.50	%	2011	5.00	112.30	9.5687
91012	11.50	%	2011	2.00	112.15	9.5904
91012	11.50	%	2011	10.00	112.20	9.5832

00017	11.50	%	2011	10.00	113.20	9.4719
00017	11.50	%	2011	5.00	113.30	9.4578
00017	11.50	%	2011	5.00	113.49	9.4311
00017	11.50	%	2011	5.00	113.25	9.4648
00017	11.50	%	2011	5.00	113.25	9.4648
00017	11.50	%	2011	5.00	113.30	9.4578
00017	11.50	%	2011	10.00	113.42	9.4409
00017	11.50	%	2011	5.00	113.40	9.4437
00017	11.50	%	2011	5.00	113.50	9.4297
00017	11.50	%	2011	5.00	113.40	9.4437
00017	11.50	%	2011	5.00	113.33	9.4536
00017	11.50	%	2011	10.00	113.19	9.4733
00017	11.50	%	2011	5.00	113.20	9.4719
00017	11.50	%	2011	5.00	113.22	9.4690
00017	11.50	%	2011	5.00	113.16	9.4775
00017	11.50	%	2011	15.00	113.33	9.4536
00017	11.50	%	2011	5.00	113.45	9.4367
00017	11.50	%	2011	10.00	113.30	9.4578
00017	11.50	%	2011	5.00	113.20	9.4719
00017	11.50	%	2011	5.00	113.385	9.4459
00017	11.50	%	2011	5.00	113.39	9.4452
00017	11.50	%	2011	25.00	113.32	9.4550
00017	11.50	%	2011	25.00	113.40	9.4437
00017	11.50	%	2011	5.00	113.13	9.4817
00017	11.50	%	2011	5.00	113.38	9.4466
00017	11.50	%	2011	5.00	113.38	9.4466
00017	11.50	%	2011	5.00	113.36	9.4494
00017	11.50	%	2011	5.00	113.36	9.4494
00017	11.50	%	2011	5.00	113.26	9.4634
00017	11.50	%	2011	5.00	113.30	9.4578
00017	11.50	%	2011	5.00	113.25	9.4648
00017	11.50	%	2011	5.00	113.35	9.4508
00017	11.50	%	2011	5.00	113.30	9.4578
00017	11.50	%	2011	5.00	113.30	9.4578
00017	11.50	%	2011	5.00	113.35	9.4508
00017	11.50	%	2011	5.00	113.35	9.4508
00017	11.50	%	2011	5.00	113.38	9.4466
00017	11.50	%	2011	5.00	113.33	9.4536
00017	11.50	%	2011	5.00	113.16	9.4775
00017	11.50	%	2011	5.00	113.12	9.4831
00017	11.50	%	2011	5.00	113.19	9.4733
00017	11.50	%	2011	5.00	113.25	9.4648
00017	11.50	%	2011	5.00	113.30	9.4578
00017	11.50	%	2011	25.00	113.33	9.4536
00017	11.50	%	2011	5.00	113.34	9.4522
00017	11.50	%	2011	5.00	113.35	9.4508
00017	11.50	%	2011	25.00	113.50	9.4297
00017	11.50	%	2011	5.00	113.34	9.4522
00017	11.50	%	2011	5.00	113.49	9.4311
00017	11.50	%	2011	5.00	113.34	9.4522
00017	11.50	%	2011	5.00	113.13	9.4817
00017	11.50	%	2011	5.00	113.13	9.4817
00017	11.50	%	2011	5.00	113.30	9.4578
00017	11.50	%	2011	20.00	113.50	9.4297
00017	11.50	%	2011	5.00	113.50	9.4297

00017	11.50	%	2011	5.00	113.24	9.4662
00017	11.50	%	2011	5.00	113.46	9.4353
00017	11.50	%	2011	5.00	113.24	9.4662
00017	11.50	%	2011	5.00	113.30	9.4578
00017	11.50	%	2011	5.00	113.30	9.4578
00017	11.50	%	2011	10.00	113.30	9.4578
00017	11.50	%	2011	5.00	113.30	9.4578
00017	11.50	%	2011	5.00	113.50	9.4297
00017	11.50	%	2011	5.00	113.35	9.4508
00017	11.50	%	2011	5.00	113.55	9.4227
00017	11.50	%	2011	5.00	113.40	9.4437
00017	11.50	%	2011	15.00	113.40	9.4437
00017	11.50	%	2011	5.00	113.40	9.4437
00017	11.50	%	2011	5.00	113.13	9.4817
00017	11.50	%	2011	5.00	113.16	9.4775
00017	11.50	%	2011	5.00	113.50	9.4297
00017	11.50	%	2011	5.00	113.50	9.4297
00017	11.50	%	2011	5.00	113.50	9.4297
00017	11.50	%	2011	5.00	113.50	9.4297
00017	11.50	%	2011	5.00	113.20	9.4719
00017	11.50	%	2011	5.00	113.30	9.4578
00017	11.50	%	2011	5.00	113.18	9.4747
00017	11.50	%	2011	5.00	113.20	9.4719
00017	11.50	%	2011	5.00	113.44	9.4381
00017	11.50	%	2011	25.00	113.40	9.4437
00017	11.50	%	2011	5.00	113.12	9.4831
00017	11.50	%	2011	10.00	113.18	9.4747
00017	11.50	%	2011	5.00	113.30	9.4578
00017	11.50	%	2011	5.00	113.35	9.4508
00017	11.50	%	2011	5.00	113.38	9.4466
00017	11.50	%	2011	5.00	113.43	9.4395
00017	11.50	%	2011	10.00	113.50	9.4297
00017	11.50	%	2011	5.00	113.27	9.4620
00017	11.50	%	2011	5.00	113.40	9.4437
00017	11.50	%	2011	5.00	113.25	9.4648
00017	11.50	%	2011	5.00	113.34	9.4522
00017	11.50	%	2011	5.00	113.44	9.4381
00017	11.50	%	2011	15.00	113.25	9.4648
00017	11.50	%	2011	5.00	113.25	9.4648
00017	11.50	%	2011	5.00	113.20	9.4719
00017	11.50	%	2011	5.00	113.25	9.4648
00017	11.50	%	2011	5.00	113.30	9.4578
00017	11.50	%	2011	5.00	113.25	9.4648
00017	11.50	%	2011	5.00	113.20	9.4719
00017	11.50	%	2011	5.00	113.15	9.4789
00017	11.50	%	2011	5.00	113.35	9.4508
00017	11.50	%	2011	10.00	113.17	9.4761
00017	11.50	%	2011	10.00	113.17	9.4761
00017	11.50	%	2011	5.00	113.30	9.4578
00017	11.50	%	2011	5.00	113.30	9.4578
84005	10.25	%	2012	0.16348	103.65	9.6976
00012	11.03	%	2012	5.00	109.91	9.5561
00012	11.03	%	2012	5.00	109.89	9.5588
00012	11.03	%	2012	5.00	109.88	9.5602
00012	11.03	%	2012	5.00	109.98	9.5463

00012	11.03	%	2012	5.00	109.98	9.5463
00012	11.03	%	2012	5.00	109.81	9.5700
00012	11.03	%	2012	10.00	109.77	9.5756
00012	11.03	%	2012	30.00	109.87	9.5616
00012	11.03	%	2012	5.00	109.75	9.5783
00012	11.03	%	2012	10.00	109.90	9.5575
00012	11.03	%	2012	5.00	109.99	9.5449
00012	11.03	%	2012	5.00	109.85	9.5644
00012	11.03	%	2012	5.00	109.85	9.5644
00012	11.03	%	2012	5.00	109.95	9.5505
00012	11.03	%	2012	5.00	109.72	9.5825
00012	11.03	%	2012	5.00	109.90	9.5575
00012	11.03	%	2012	10.00	109.90	9.5575
00012	11.03	%	2012	5.00	110.00	9.5436
00012	11.03	%	2012	5.00	109.90	9.5575
00012	11.03	%	2012	10.00	109.85	9.5644
00012	11.03	%	2012	10.00	109.85	9.5644
00012	11.03	%	2012	5.00	109.85	9.5644
00012	11.03	%	2012	5.00	109.85	9.5644
00012	11.03	%	2012	5.00	109.85	9.5644
00012	11.03	%	2012	10.00	109.85	9.5644
00012	11.03	%	2012	5.00	109.70	9.5853
00012	11.03	%	2012	10.00	109.75	9.5783
00012	11.03	%	2012	5.00	109.80	9.5714
00012	11.03	%	2012	10.00	109.80	9.5714
00012	11.03	%	2012	5.00	109.80	9.5714
00012	11.03	%	2012	5.00	109.85	9.5644
00012	11.03	%	2012	5.00	109.90	9.5575
00012	11.03	%	2012	5.00	109.80	9.5714
00012	11.03	%	2012	5.00	109.80	9.5714
00012	11.03	%	2012	5.00	109.65	9.5923
00012	11.03	%	2012	5.00	109.80	9.5714
00012	11.03	%	2012	5.00	109.80	9.5714
00012	11.03	%	2012	5.00	109.80	9.5714
00012	11.03	%	2012	5.00	109.94	9.5519
00012	11.03	%	2012	5.00	109.89	9.5588
00012	11.03	%	2012	10.00	109.88	9.5602
00012	11.03	%	2012	5.00	109.98	9.5463
00012	11.03	%	2012	5.00	109.87	9.5616
00012	11.03	%	2012	5.00	109.82	9.5686
00012	11.03	%	2012	10.00	109.83	9.5672
00012	11.03	%	2012	10.00	109.88	9.5602
00012	11.03	%	2012	1.00	109.88	9.5602
00012	11.03	%	2012	0.131	109.20	9.6553
00012	11.03	%	2012	25.00	109.81	9.5700
00012	11.03	%	2012	5.00	109.84	9.5658
01005	9.81	%	2013	1.00	102.50	9.4531
01005	9.81	%	2013	5.00	102.00	9.5230
01005	9.81	%	2013	10.00	102.05	9.5160
01005	9.81	%	2013	1.00	101.90	9.5370
01005	9.81	%	2013	5.00	102.03	9.5188
01005	9.81	%	2013	5.00	102.00	9.5230
01005	9.81	%	2013	3.00	101.90	9.5370
01005	9.81	%	2013	10.00	102.03	9.5188
01005	9.81	%	2013	5.00	101.90	9.5370

01005	9.81 %	2013	5.00	102.01	9.5216
01005	9.81 %	2013	5.00	102.50	9.4531
01005	9.81 %	2013	5.00	102.35	9.4741
01005	9.81 %	2013	5.00	102.25	9.4880
98021	12.40 %	2013	5.00	116.50	10.0155
84010	10.50 %	2014	1.00	104.30	9.9076
99020	11.83 %	2014	5.00	113.80	9.9373
01001	10.47 %	2015	2.00	105.78	9.6935
01001	10.47 %	2015	10.00	105.70	9.7038
01001	10.47 %	2015	10.00	105.70	9.7038
01001	10.47 %	2015	5.00	105.62	9.7141
01001	10.47 %	2015	5.00	105.60	9.7166
01001	10.47 %	2015	5.00	105.60	9.7166
01001	10.47 %	2015	0.896	105.65	9.7102
01001	10.47 %	2015	0.104	105.75	9.6973
01001	10.47 %	2015	15.00	105.66	9.7089
01001	10.47 %	2015	10.00	105.60	9.7166
01001	10.47 %	2015	5.00	105.61	9.7154
01001	10.47 %	2015	5.00	105.62	9.7141
01001	10.47 %	2015	5.00	105.65	9.7102
01001	10.47 %	2015	5.00	105.65	9.7102
01001	10.47 %	2015	5.00	105.40	9.7424
01001	10.47 %	2015	15.00	105.66	9.7089
01001	10.47 %	2015	5.00	105.55	9.7231
85007	11.50 %	2015	3.00	109.25	10.2337
85007	11.50 %	2015	5.00	109.25	10.2337
00015	11.43 %	2015	5.00	112.18	9.8136
00015	11.43 %	2015	5.00	112.18	9.8136
00015	11.43 %	2015	10.00	112.11	9.8221
00015	11.43 %	2015	10.00	112.06	9.8282
00015	11.43 %	2015	5.00	112.09	9.8246
00015	11.43 %	2015	10.00	112.13	9.8197
00015	11.43 %	2015	10.00	112.20	9.8112
00015	11.43 %	2015	5.00	112.25	9.8051
00015	11.43 %	2015	5.00	112.18	9.8136
00015	11.43 %	2015	5.00	112.18	9.8136
00015	11.43 %	2015	10.00	112.18	9.8136
00015	11.43 %	2015	10.00	112.18	9.8136
00015	11.43 %	2015	10.00	112.17	9.8148
00015	11.43 %	2015	15.00	112.17	9.8148
00015	11.43 %	2015	20.00	112.17	9.8148
00015	11.43 %	2015	10.00	112.17	9.8148
00015	11.43 %	2015	5.00	112.17	9.8148
00015	11.43 %	2015	5.00	112.05	9.8294
00015	11.43 %	2015	5.00	112.12	9.8209
00015	11.43 %	2015	5.00	112.00	9.8355
00015	11.43 %	2015	10.00	112.10	9.8233
00015	11.43 %	2015	5.00	112.215	9.8093
00015	11.43 %	2015	5.00	112.15	9.8173
00015	11.43 %	2015	5.00	112.15	9.8173
00015	11.43 %	2015	5.00	112.16	9.8160
00015	11.43 %	2015	15.00	112.05	9.8294
00015	11.43 %	2015	5.00	112.18	9.8136
00015	11.43 %	2015	5.00	112.04	9.8306
00015	11.43 %	2015	5.00	112.22	9.8087

00015	11.43 %	2015	15.00	112.25	9.8051
00015	11.43 %	2015	5.00	112.10	9.8233
00015	11.43 %	2015	5.00	112.08	9.8258
00015	11.43 %	2015	5.00	112.05	9.8294
00015	11.43 %	2015	5.00	112.06	9.8282
00015	11.43 %	2015	5.00	112.205	9.8106
01003	10.71 %	2016	10.00	107.55	9.7324
01003	10.71 %	2016	10.00	107.55	9.7324
01003	10.71 %	2016	5.00	107.22	9.7728
01003	10.71 %	2016	5.00	107.05	9.7937
01004	10.45 %	2018	10.00	105.60	9.7621
01004	10.45 %	2018	10.00	105.57	9.7656
01004	10.45 %	2018	5.00	105.57	9.7656
01004	10.45 %	2018	10.00	105.56	9.7668
01004	10.45 %	2018	5.00	105.57	9.7656
01004	10.45 %	2018	10.00	105.57	9.7656
01004	10.45 %	2018	20.00	105.55	9.7679
01004	10.45 %	2018	25.00	105.55	9.7679
01004	10.45 %	2018	5.00	105.54	9.7691
01004	10.45 %	2018	10.00	105.65	9.7562
01004	10.45 %	2018	0.50	105.30	9.7973
00008	10.70 %	2020	2.00	106.00	9.9830
00008	10.70 %	2020	0.21	105.80	10.0057
00018	11.60 %	2020	1.00	112.80	10.0856
00018	11.60 %	2020	10.00	113.00	10.0642
00018	11.60 %	2020	5.00	113.05	10.0589
00018	11.60 %	2020	10.00	113.05	10.0589
01006	10.25 %	2021	3.50	102.60	9.9454
01006	10.25 %	2021	5.00	102.65	9.9397
01006	10.25 %	2021	0.50	102.36	9.9727
01006	10.25 %	2021	0.20	102.24	9.9865
01006	10.25 %	2021	1.00	102.71	9.9328
Contract Date : July 06, 2001					
94009	11.75 %	2001	0.75	100.55	7.4533
94009	11.75 %	2001	0.62	100.55	7.4533
94009	11.75 %	2001	10.00	100.53	7.5987
97011	11.15 %	2002	5.00	103.75	7.6686
97011	11.15 %	2002	5.00	103.79	7.6327
88007	11.00 %	2003	0.295	105.20	7.9569
98020	11.78 %	2003	0.60	107.20	7.9871
94003	12.50 %	2004	5.00	111.32	7.7805
94003	12.50 %	2004	5.00	111.31	7.7844
94003	12.50 %	2004	5.00	111.31	7.7844
94003	12.50 %	2004	5.00	111.30	7.7883
94003	12.50 %	2004	10.00	111.30	7.7883
94003	12.50 %	2004	5.00	111.25	7.8077
94003	12.50 %	2004	10.00	111.28	7.7960
94003	12.50 %	2004	5.00	111.32	7.7805
94003	12.50 %	2004	5.00	111.34	7.7728
97007	12.59 %	2004	25.00	112.10	7.9069
98011	11.75 %	2004	25.00	110.05	7.8659
98011	11.75 %	2004	20.00	110.05	7.8659
98017	11.95 %	2004	20.00	110.95	7.8400
98017	11.95 %	2004	5.00	110.95	7.8400
98017	11.95 %	2004	5.00	110.90	7.8576

98017	11.95	%	2004	10.00	110.91	7.8541
98017	11.95	%	2004	5.00	110.95	7.8400
98022	11.98	%	2004	5.00	111.39	7.8451
98022	11.98	%	2004	5.00	111.39	7.8451
98022	11.98	%	2004	5.00	111.35	7.8586
00011	10.20	%	2005	5.00	107.75	7.9093
00011	10.20	%	2005	15.00	107.75	7.9093
00011	10.20	%	2005	5.00	107.70	7.9234
97010	11.19	%	2005	5.00	111.32	7.8991
97010	11.19	%	2005	5.00	111.30	7.9045
97010	11.19	%	2005	5.00	111.30	7.9045
97010	11.19	%	2005	5.00	111.31	7.9018
97010	11.19	%	2005	10.00	111.25	7.9181
97010	11.19	%	2005	5.00	111.29	7.9072
97010	11.19	%	2005	5.00	111.30	7.9045
97010	11.19	%	2005	5.00	111.30	7.9045
97010	11.19	%	2005	5.00	111.29	7.9072
97010	11.19	%	2005	50.00	111.30	7.9045
97010	11.19	%	2005	10.00	111.29	7.9072
97010	11.19	%	2005	5.00	111.29	7.9072
97010	11.19	%	2005	5.00	111.30	7.9045
97010	11.19	%	2005	10.00	111.295	7.9059
97010	11.19	%	2005	10.00	111.30	7.9045
99008	11.68	%	2006	5.00	114.00	8.0727
99008	11.68	%	2006	5.00	114.00	8.0727
99008	11.68	%	2006	15.00	114.02	8.0679
99008	11.68	%	2006	10.00	114.00	8.0727
99008	11.68	%	2006	5.00	114.00	8.0727
98005	11.75	%	2006	5.00	114.24	8.0900
98005	11.75	%	2006	10.00	114.25	8.0876
98005	11.75	%	2006	5.00	114.27	8.0829
98005	11.75	%	2006	10.00	114.27	8.0829
98005	11.75	%	2006	15.00	114.25	8.0876
98005	11.75	%	2006	5.00	114.25	8.0876
98005	11.75	%	2006	10.00	114.20	8.0994
98005	11.75	%	2006	25.00	114.20	8.0994
00013	11.00	%	2006	5.00	112.03	8.0559
00013	11.00	%	2006	25.00	112.10	8.0400
98009	11.90	%	2007	5.00	116.30	8.3391
98007	12.00	%	2008	10.00	114.90	9.0219
98007	12.00	%	2008	10.00	114.90	9.0219
00016	11.40	%	2008	5.00	114.14	8.6985
00016	11.40	%	2008	5.00	114.04	8.7160
00016	11.40	%	2008	5.00	113.71	8.7739
00016	11.40	%	2008	5.00	113.71	8.7739
00016	11.40	%	2008	5.00	114.10	8.7055
00016	11.40	%	2008	10.00	114.11	8.7038
00016	11.40	%	2008	10.00	114.10	8.7055
00016	11.40	%	2008	5.00	113.95	8.7318
00016	11.40	%	2008	10.00	113.95	8.7318
00016	11.40	%	2008	5.00	114.04	8.7160
00016	11.40	%	2008	5.00	114.05	8.7143
00016	11.40	%	2008	5.00	113.95	8.7318
00016	11.40	%	2008	5.00	114.05	8.7143
00016	11.40	%	2008	5.00	114.00	8.7230

00016	11.40	%	2008	5.00	113.90	8.7405
00016	11.40	%	2008	5.00	114.14	8.6985
00016	11.40	%	2008	5.00	114.05	8.7143
00016	11.40	%	2008	5.00	114.15	8.6968
00016	11.40	%	2008	5.00	114.05	8.7143
00016	11.40	%	2008	25.00	114.15	8.6968
00016	11.40	%	2008	10.00	114.15	8.6968
00016	11.40	%	2008	5.00	114.10	8.7055
00016	11.40	%	2008	5.00	114.15	8.6968
00016	11.40	%	2008	10.00	114.15	8.6968
00016	11.40	%	2008	10.00	113.85	8.7493
00016	11.40	%	2008	5.00	114.04	8.7160
00016	11.40	%	2008	5.00	113.95	8.7318
00016	11.40	%	2008	5.00	114.13	8.7003
00016	11.40	%	2008	5.00	113.775	8.7625
00016	11.40	%	2008	5.00	114.13	8.7003
00016	11.40	%	2008	15.00	114.12	8.7020
00016	11.40	%	2008	10.00	114.09	8.7073
00016	11.40	%	2008	5.00	114.05	8.7143
00016	11.40	%	2008	5.00	114.15	8.6968
00016	11.40	%	2008	5.00	113.98	8.7265
00016	11.40	%	2008	5.00	113.78	8.7616
00016	11.40	%	2008	5.00	114.03	8.7178
00016	11.40	%	2008	5.00	114.08	8.7090
00016	11.40	%	2008	5.00	114.10	8.7055
00016	11.40	%	2008	10.00	114.10	8.7055
00016	11.40	%	2008	5.00	114.01	8.7213
00016	11.40	%	2008	10.00	114.00	8.7230
00016	11.40	%	2008	10.00	114.10	8.7055
00016	11.40	%	2008	5.00	114.05	8.7143
00016	11.40	%	2008	5.00	113.95	8.7318
00016	11.40	%	2008	5.00	113.95	8.7318
00016	11.40	%	2008	5.00	113.95	8.7318
00016	11.40	%	2008	5.00	114.01	8.7213
00016	11.40	%	2008	5.00	114.05	8.7143
00016	11.40	%	2008	5.00	114.13	8.7003
98023	12.25	%	2008	5.00	115.80	9.1876
98023	12.25	%	2008	5.00	115.80	9.1876
99006	11.99	%	2009	5.00	115.30	9.1821
99006	11.99	%	2009	15.00	115.40	9.1655
99006	11.99	%	2009	10.00	115.40	9.1655
99006	11.99	%	2009	5.00	115.30	9.1821
99006	11.99	%	2009	15.00	115.20	9.1988
99006	11.99	%	2009	10.00	115.50	9.1489
99006	11.99	%	2009	5.00	115.40	9.1655
99006	11.99	%	2009	5.00	115.30	9.1821
99004	12.29	%	2010	5.00	114.00	9.8311
99004	12.29	%	2010	5.00	115.45	9.6003
99004	12.29	%	2010	25.00	115.40	9.6082
99004	12.29	%	2010	5.00	115.50	9.5924
99004	12.29	%	2010	10.00	115.43	9.6035
98015	12.25	%	2010	5.00	115.35	9.6563
00014	11.30	%	2010	5.00	112.23	9.2731
00014	11.30	%	2010	10.00	112.67	9.2059
00014	11.30	%	2010	5.00	112.65	9.2090

00014	11.30	%	2010	20.00	112.81	9.1846
00014	11.30	%	2010	5.00	112.76	9.1922
00014	11.30	%	2010	10.00	112.76	9.1922
00014	11.30	%	2010	5.00	112.70	9.2013
00014	11.30	%	2010	10.00	112.76	9.1922
00014	11.30	%	2010	5.00	112.76	9.1922
00014	11.30	%	2010	25.00	112.72	9.1983
00014	11.30	%	2010	5.00	112.75	9.1937
99005	12.32	%	2011	5.00	115.65	9.7629
99005	12.32	%	2011	10.00	115.65	9.7629
99005	12.32	%	2011	15.00	115.65	9.7629
99005	12.32	%	2011	10.00	115.60	9.7703
99005	12.32	%	2011	5.00	115.64	9.7644
99005	12.32	%	2011	10.00	115.75	9.7481
99005	12.32	%	2011	5.00	115.90	9.7260
99005	12.32	%	2011	10.00	115.70	9.7555
00010	10.95	%	2011	5.00	110.15	9.3526
00010	10.95	%	2011	5.00	110.30	9.3305
00010	10.95	%	2011	5.00	110.30	9.3305
00010	10.95	%	2011	5.00	110.30	9.3305
01007	9.39	%	2011	2.00	100.65	9.2884
01007	9.39	%	2011	10.00	100.55	9.3039
01007	9.39	%	2011	10.00	100.64	9.2899
01007	9.39	%	2011	10.00	100.65	9.2884
01007	9.39	%	2011	10.00	100.69	9.2822
01007	9.39	%	2011	5.00	100.70	9.2806
01007	9.39	%	2011	5.00	100.70	9.2806
01007	9.39	%	2011	5.00	100.70	9.2806
01007	9.39	%	2011	1.00	100.82	9.2620
01007	9.39	%	2011	5.00	100.69	9.2822
01007	9.39	%	2011	5.00	100.70	9.2806
01007	9.39	%	2011	5.00	100.69	9.2822
01007	9.39	%	2011	5.00	100.70	9.2806
01007	9.39	%	2011	5.00	100.67	9.2853
01007	9.39	%	2011	5.00	100.70	9.2806
01007	9.39	%	2011	5.00	100.70	9.2806
01007	9.39	%	2011	5.00	100.70	9.2806
01007	9.39	%	2011	5.00	100.70	9.2806
01007	9.39	%	2011	5.00	100.68	9.2837
01007	9.39	%	2011	5.00	100.70	9.2806
01007	9.39	%	2011	5.00	100.68	9.2837
01007	9.39	%	2011	5.00	100.70	9.2806
01007	9.39	%	2011	10.00	100.65	9.2884
01007	9.39	%	2011	5.00	100.60	9.2961
01007	9.39	%	2011	5.00	100.65	9.2884
01007	9.39	%	2011	5.00	100.65	9.2884
01007	9.39	%	2011	10.00	100.65	9.2884
01007	9.39	%	2011	5.00	100.72	9.2775
01007	9.39	%	2011	5.00	100.70	9.2806
01007	9.39	%	2011	5.00	100.60	9.2961
01007	9.39	%	2011	5.00	100.55	9.3039
01007	9.39	%	2011	5.00	100.55	9.3039
01007	9.39	%	2011	5.00	100.70	9.2806
01007	9.39	%	2011	5.00	100.70	9.2806
01007	9.39	%	2011	5.00	100.65	9.2884
01007	9.39	%	2011	5.00	100.70	9.2806

01007	9.39 %	2011	5.00	100.60	9.2961
01007	9.39 %	2011	5.00	100.60	9.2961
01007	9.39 %	2011	5.00	100.60	9.2961
01007	9.39 %	2011	5.00	100.60	9.2961
01007	9.39 %	2011	5.00	100.68	9.2837
01007	9.39 %	2011	5.00	100.68	9.2837
01007	9.39 %	2011	5.00	100.68	9.2837
01007	9.39 %	2011	5.00	100.68	9.2837
01007	9.39 %	2011	5.00	100.69	9.2822
01007	9.39 %	2011	5.00	100.695	9.2814
01007	9.39 %	2011	5.00	100.65	9.2884
01007	9.39 %	2011	5.00	100.68	9.2837
01007	9.39 %	2011	15.00	100.70	9.2806
01007	9.39 %	2011	5.00	100.60	9.2961
01007	9.39 %	2011	10.00	100.60	9.2961
01007	9.39 %	2011	1.70	100.34	9.3366
01007	9.39 %	2011	4.00	100.34	9.3366
01007	9.39 %	2011	5.00	100.57	9.3008
01007	9.39 %	2011	15.00	100.57	9.3008
01007	9.39 %	2011	15.00	100.50	9.3117
00017	11.50 %	2011	5.00	113.90	9.3734
00017	11.50 %	2011	5.00	113.73	9.3972
00017	11.50 %	2011	15.00	113.51	9.4280
00017	11.50 %	2011	5.00	113.76	9.3930
00017	11.50 %	2011	10.00	113.35	9.4504
00017	11.50 %	2011	5.00	113.35	9.4504
00017	11.50 %	2011	20.00	113.35	9.4504
00017	11.50 %	2011	5.00	113.75	9.3944
00017	11.50 %	2011	5.00	113.85	9.3804
00017	11.50 %	2011	5.00	113.85	9.3804
00017	11.50 %	2011	10.00	113.80	9.3874
00017	11.50 %	2011	5.00	113.75	9.3944
00017	11.50 %	2011	5.00	113.33	9.4532
00017	11.50 %	2011	10.00	113.40	9.4434
00017	11.50 %	2011	5.00	113.75	9.3944
00017	11.50 %	2011	5.00	113.40	9.4434
00017	11.50 %	2011	5.00	113.50	9.4294
00017	11.50 %	2011	5.00	113.72	9.3986
00017	11.50 %	2011	5.00	113.72	9.3986
00017	11.50 %	2011	5.00	113.85	9.3804
00017	11.50 %	2011	5.00	113.84	9.3818
00017	11.50 %	2011	5.00	113.80	9.3874
00017	11.50 %	2011	5.00	113.87	9.3776
00017	11.50 %	2011	5.00	113.70	9.4013
00017	11.50 %	2011	5.00	113.76	9.3930
00017	11.50 %	2011	5.00	113.70	9.4013
00017	11.50 %	2011	25.00	113.40	9.4434
00017	11.50 %	2011	10.00	113.75	9.3944
00017	11.50 %	2011	5.00	113.69	9.4027
00017	11.50 %	2011	5.00	113.75	9.3944
00017	11.50 %	2011	10.00	113.85	9.3804
00017	11.50 %	2011	5.00	113.85	9.3804
00017	11.50 %	2011	5.00	113.82	9.3846
00017	11.50 %	2011	5.00	113.82	9.3846
00017	11.50 %	2011	5.00	113.84	9.3818

00017	11.50	%	2011	20.00	113.85	9.3804
00017	11.50	%	2011	5.00	113.30	9.4574
00017	11.50	%	2011	5.00	113.20	9.4715
00017	11.50	%	2011	5.00	113.19	9.4729
00017	11.50	%	2011	5.00	113.79	9.3888
00017	11.50	%	2011	5.00	113.45	9.4364
00017	11.50	%	2011	5.00	113.43	9.4392
00017	11.50	%	2011	10.00	113.43	9.4392
00017	11.50	%	2011	5.00	113.70	9.4013
00017	11.50	%	2011	5.00	113.70	9.4013
00017	11.50	%	2011	25.00	113.70	9.4013
00017	11.50	%	2011	5.00	113.70	9.4013
00017	11.50	%	2011	5.00	113.70	9.4013
00017	11.50	%	2011	5.00	113.85	9.3804
00017	11.50	%	2011	5.00	113.85	9.3804
00017	11.50	%	2011	10.00	113.85	9.3804
00017	11.50	%	2011	5.00	113.74	9.3958
00017	11.50	%	2011	5.00	113.82	9.3846
00017	11.50	%	2011	5.00	113.70	9.4013
00017	11.50	%	2011	5.00	113.75	9.3944
00017	11.50	%	2011	5.00	113.65	9.4083
00017	11.50	%	2011	5.00	113.80	9.3874
00017	11.50	%	2011	5.00	113.83	9.3832
00017	11.50	%	2011	5.00	113.84	9.3818
00017	11.50	%	2011	5.00	113.65	9.4083
00017	11.50	%	2011	5.00	113.74	9.3958
00017	11.50	%	2011	5.00	113.80	9.3874
00017	11.50	%	2011	5.00	113.80	9.3874
00017	11.50	%	2011	25.00	113.84	9.3818
00017	11.50	%	2011	5.00	113.73	9.3972
00017	11.50	%	2011	5.00	113.65	9.4083
00017	11.50	%	2011	5.00	113.755	9.3937
00017	11.50	%	2011	10.00	113.76	9.3930
00017	11.50	%	2011	5.00	113.375	9.4469
00017	11.50	%	2011	5.00	113.76	9.3930
00012	11.03	%	2012	20.00	110.45	9.4811
00012	11.03	%	2012	0.30	109.75	9.5782
00012	11.03	%	2012	5.00	109.94	9.5518
00012	11.03	%	2012	5.00	110.43	9.4838
00012	11.03	%	2012	5.00	110.40	9.4880
00012	11.03	%	2012	10.00	110.35	9.4949
00012	11.03	%	2012	10.00	110.25	9.5087
00012	11.03	%	2012	5.00	110.40	9.4880
00012	11.03	%	2012	5.00	110.20	9.5157
00012	11.03	%	2012	10.00	110.45	9.4811
00012	11.03	%	2012	5.00	110.50	9.4742
00012	11.03	%	2012	5.00	110.44	9.4825
00012	11.03	%	2012	5.00	110.35	9.4949
00012	11.03	%	2012	25.00	110.50	9.4742
00012	11.03	%	2012	5.00	110.50	9.4742
00012	11.03	%	2012	5.00	110.50	9.4742
00012	11.03	%	2012	5.00	110.49	9.4755
00012	11.03	%	2012	5.00	109.98	9.5462
00012	11.03	%	2012	5.00	109.99	9.5448
00012	11.03	%	2012	5.00	110.44	9.4825

00012	11.03	%	2012	5.00	109.98	9.5462
00012	11.03	%	2012	5.00	109.95	9.5504
00012	11.03	%	2012	5.00	109.98	9.5462
00012	11.03	%	2012	5.00	109.98	9.5462
00012	11.03	%	2012	5.00	110.44	9.4825
00012	11.03	%	2012	5.00	110.50	9.4742
00012	11.03	%	2012	5.00	110.50	9.4742
00012	11.03	%	2012	10.00	110.43	9.4838
00012	11.03	%	2012	10.00	110.40	9.4880
00012	11.03	%	2012	5.00	110.10	9.5295
00012	11.03	%	2012	5.00	110.10	9.5295
00012	11.03	%	2012	10.00	110.53	9.4700
00012	11.03	%	2012	5.00	110.48	9.4769
00012	11.03	%	2012	5.00	110.50	9.4742
00012	11.03	%	2012	10.00	110.36	9.4935
00012	11.03	%	2012	10.00	110.47	9.4783
00012	11.03	%	2012	5.00	110.45	9.4811
00012	11.03	%	2012	10.00	110.35	9.4949
00012	11.03	%	2012	5.00	110.40	9.4880
00012	11.03	%	2012	10.00	109.98	9.5462
00012	11.03	%	2012	5.00	109.99	9.5448
00012	11.03	%	2012	5.00	110.45	9.4811
00012	11.03	%	2012	5.00	110.50	9.4742
00012	11.03	%	2012	5.00	110.50	9.4742
00012	11.03	%	2012	5.00	110.52	9.4714
00012	11.03	%	2012	5.00	110.52	9.4714
00012	11.03	%	2012	5.00	110.52	9.4714
00012	11.03	%	2012	5.00	109.90	9.5573
00012	11.03	%	2012	5.00	110.25	9.5087
00012	11.03	%	2012	5.00	110.00	9.5434
00012	11.03	%	2012	5.00	109.92	9.5546
00012	11.03	%	2012	5.00	110.35	9.4949
00012	11.03	%	2012	5.00	110.30	9.5018
00012	11.03	%	2012	5.00	110.40	9.4880
00012	11.03	%	2012	5.00	110.45	9.4811
00012	11.03	%	2012	5.00	110.25	9.5087
00012	11.03	%	2012	5.00	110.42	9.4852
00012	11.03	%	2012	5.00	110.00	9.5434
00012	11.03	%	2012	5.00	110.00	9.5434
00012	11.03	%	2012	5.00	110.00	9.5434
00012	11.03	%	2012	5.00	110.51	9.4728
00012	11.03	%	2012	10.00	110.15	9.5226
00012	11.03	%	2012	5.00	110.25	9.5087
00012	11.03	%	2012	5.00	110.25	9.5087
00012	11.03	%	2012	5.00	110.20	9.5157
00012	11.03	%	2012	10.00	110.30	9.5018
00012	11.03	%	2012	5.00	109.925	9.5539
00012	11.03	%	2012	25.00	109.85	9.5643
00012	11.03	%	2012	25.00	109.85	9.5643
00012	11.03	%	2012	5.00	110.30	9.5018
00012	11.03	%	2012	5.00	110.41	9.4866
00012	11.03	%	2012	5.00	110.50	9.4742
00012	11.03	%	2012	5.00	110.50	9.4742
00012	11.03	%	2012	10.00	110.48	9.4769
00012	11.03	%	2012	5.00	110.40	9.4880

00012	11.03	%	2012	5.00	110.45	9.4811
00012	11.03	%	2012	5.00	110.37	9.4921
00012	11.03	%	2012	5.00	110.40	9.4880
00012	11.03	%	2012	10.00	110.40	9.4880
00012	11.03	%	2012	5.00	110.40	9.4880
00012	11.03	%	2012	5.00	110.40	9.4880
00012	11.03	%	2012	5.00	110.20	9.5157
00012	11.03	%	2012	5.00	110.20	9.5157
00012	11.03	%	2012	5.00	109.85	9.5643
00012	11.03	%	2012	5.00	109.96	9.5490
00012	11.03	%	2012	5.00	109.80	9.5713
00012	11.03	%	2012	5.00	109.87	9.5615
00012	11.03	%	2012	5.00	110.40	9.4880
00012	11.03	%	2012	5.00	109.85	9.5643
00012	11.03	%	2012	5.00	109.83	9.5671
00012	11.03	%	2012	5.00	109.83	9.5671
00012	11.03	%	2012	5.00	110.40	9.4880
00012	11.03	%	2012	5.00	110.40	9.4880
00012	11.03	%	2012	10.00	110.45	9.4811
00012	11.03	%	2012	5.00	110.15	9.5226
00012	11.03	%	2012	5.00	110.50	9.4742
00012	11.03	%	2012	5.00	110.45	9.4811
00012	11.03	%	2012	5.00	110.50	9.4742
00012	11.03	%	2012	5.00	110.45	9.4811
00012	11.03	%	2012	5.00	109.92	9.5546
00012	11.03	%	2012	10.00	110.45	9.4811
00012	11.03	%	2012	5.00	110.45	9.4811
00012	11.03	%	2012	5.00	110.45	9.4811
00012	11.03	%	2012	5.00	110.45	9.4811
00012	11.03	%	2012	5.00	110.45	9.4811
00012	11.03	%	2012	10.00	110.25	9.5087
00012	11.03	%	2012	10.00	109.92	9.5546
00012	11.03	%	2012	5.00	109.95	9.5504
00012	11.03	%	2012	5.00	109.95	9.5504
00012	11.03	%	2012	5.00	110.39	9.4894
00012	11.03	%	2012	5.00	110.25	9.5087
00012	11.03	%	2012	5.00	110.22	9.5129
00012	11.03	%	2012	5.00	110.35	9.4949
00012	11.03	%	2012	5.00	110.45	9.4811
00012	11.03	%	2012	5.00	110.45	9.4811
00012	11.03	%	2012	5.00	110.50	9.4742
00012	11.03	%	2012	5.00	110.50	9.4742
82005	9.00	%	2013	5.00	97.25	9.3863
01005	9.81	%	2013	5.00	103.15	9.3629
01005	9.81	%	2013	10.00	102.25	9.4879
01005	9.81	%	2013	25.00	103.05	9.3767
01005	9.81	%	2013	15.00	103.11	9.3684
01005	9.81	%	2013	5.00	103.00	9.3836
01005	9.81	%	2013	5.00	103.10	9.3698
01005	9.81	%	2013	20.00	103.00	9.3836
01005	9.81	%	2013	5.00	103.10	9.3698
01005	9.81	%	2013	5.00	102.65	9.4322
01005	9.81	%	2013	5.00	102.65	9.4322
01005	9.81	%	2013	5.00	102.65	9.4322
01005	9.81	%	2013	5.00	102.75	9.4183

01005	9.81 %	2013	5.00	102.75	9.4183
01005	9.81 %	2013	5.00	102.75	9.4183
01005	9.81 %	2013	5.00	102.75	9.4183
01005	9.81 %	2013	5.00	102.75	9.4183
01005	9.81 %	2013	5.00	102.65	9.4322
01005	9.81 %	2013	5.00	102.65	9.4322
01005	9.81 %	2013	5.00	103.08	9.3726
01005	9.81 %	2013	5.00	102.60	9.4391
01005	9.81 %	2013	5.00	102.60	9.4391
01005	9.81 %	2013	5.00	102.55	9.4461
01005	9.81 %	2013	5.00	102.80	9.4113
01005	9.81 %	2013	15.00	102.60	9.4391
01005	9.81 %	2013	5.00	103.10	9.3698
01005	9.81 %	2013	5.00	103.00	9.3836
01005	9.81 %	2013	5.00	103.06	9.3753
01005	9.81 %	2013	5.00	101.98	9.5257
01005	9.81 %	2013	10.00	102.00	9.5229
01005	9.81 %	2013	10.00	101.98	9.5257
01005	9.81 %	2013	5.00	103.10	9.3698
01005	9.81 %	2013	5.00	103.11	9.3684
01005	9.81 %	2013	5.00	103.10	9.3698
98021	12.40 %	2013	5.00	117.00	9.9509
98021	12.40 %	2013	10.00	116.75	9.9831
98021	12.40 %	2013	10.00	116.75	9.9831
98021	12.40 %	2013	10.00	116.75	9.9831
98021	12.40 %	2013	5.00	116.80	9.9766
99020	11.83 %	2014	10.00	114.10	9.8998
99020	11.83 %	2014	5.00	114.22	9.8850
99020	11.83 %	2014	5.00	114.25	9.8812
99020	11.83 %	2014	5.00	114.25	9.8812
99020	11.83 %	2014	10.00	114.20	9.8874
99020	11.83 %	2014	10.00	114.25	9.8812
01001	10.47 %	2015	5.00	106.03	9.6614
01001	10.47 %	2015	9.659	105.65	9.7102
01001	10.47 %	2015	5.00	106.05	9.6588
01001	10.47 %	2015	5.00	106.05	9.6588
01001	10.47 %	2015	5.00	106.05	9.6588
01001	10.47 %	2015	5.00	106.06	9.6576
01001	10.47 %	2015	5.00	105.96	9.6704
01001	10.47 %	2015	5.00	105.75	9.6973
01001	10.47 %	2015	5.00	106.00	9.6652
01001	10.47 %	2015	5.00	106.05	9.6588
01001	10.47 %	2015	5.00	106.05	9.6588
01001	10.47 %	2015	10.00	106.07	9.6563
01001	10.47 %	2015	10.00	106.17	9.6435
01001	10.47 %	2015	5.00	106.15	9.6460
01001	10.47 %	2015	10.00	106.05	9.6588
01001	10.47 %	2015	1.13	106.05	9.6588
01001	10.47 %	2015	15.00	106.04	9.6601
01001	10.47 %	2015	4.60	106.05	9.6588
01001	10.47 %	2015	10.00	106.05	9.6588
01001	10.47 %	2015	15.00	106.05	9.6588
01001	10.47 %	2015	10.00	106.05	9.6588
01001	10.47 %	2015	2.00	105.81	9.6896
01001	10.47 %	2015	5.00	106.05	9.6588

00015	11.43 %	2015	5.00	112.50	9.7747
00015	11.43 %	2015	5.00	112.49	9.7759
00015	11.43 %	2015	5.00	112.45	9.7807
00015	11.43 %	2015	5.00	112.48	9.7771
00015	11.43 %	2015	5.00	112.49	9.7759
00015	11.43 %	2015	5.00	112.48	9.7771
00015	11.43 %	2015	5.00	112.50	9.7747
00015	11.43 %	2015	5.00	112.50	9.7747
00015	11.43 %	2015	5.00	112.50	9.7747
00015	11.43 %	2015	10.00	112.50	9.7747
00015	11.43 %	2015	10.00	112.35	9.7929
00015	11.43 %	2015	5.00	112.50	9.7747
00015	11.43 %	2015	5.00	112.50	9.7747
00015	11.43 %	2015	15.00	112.55	9.7686
00015	11.43 %	2015	10.00	112.40	9.7868
00015	11.43 %	2015	5.00	112.11	9.8220
00015	11.43 %	2015	5.00	112.50	9.7747
01003	10.71 %	2016	5.00	107.53	9.7348
01004	10.45 %	2018	1.00	105.50	9.7737
01004	10.45 %	2018	20.00	105.77	9.7421
01004	10.45 %	2018	5.00	105.59	9.7632
01004	10.45 %	2018	10.00	105.75	9.7444
01004	10.45 %	2018	30.00	105.65	9.7561
01004	10.45 %	2018	30.00	105.70	9.7503
01004	10.45 %	2018	25.00	105.74	9.7456
01004	10.45 %	2018	5.00	105.75	9.7444
01004	10.45 %	2018	10.00	105.72	9.7480
01004	10.45 %	2018	10.00	105.70	9.7503
01004	10.45 %	2018	10.00	105.56	9.7667
01004	10.45 %	2018	5.00	105.70	9.7503
01004	10.45 %	2018	5.00	105.70	9.7503
01004	10.45 %	2018	10.00	105.72	9.7480
01004	10.45 %	2018	5.00	105.75	9.7444
01004	10.45 %	2018	15.00	105.70	9.7503
01004	10.45 %	2018	5.00	105.74	9.7456
01004	10.45 %	2018	5.00	105.74	9.7456
01004	10.45 %	2018	10.00	105.74	9.7456
98025	12.60 %	2018	5.00	120.50	10.0744
00018	11.60 %	2020	5.00	113.10	10.0534
00018	11.60 %	2020	5.00	113.55	10.0054
00018	11.60 %	2020	5.00	113.60	10.0001
00018	11.60 %	2020	5.00	113.60	10.0001
00018	11.60 %	2020	5.00	113.45	10.0161
00018	11.60 %	2020	5.00	113.50	10.0107
00018	11.60 %	2020	5.00	113.50	10.0107
00018	11.60 %	2020	5.00	113.50	10.0107
00018	11.60 %	2020	10.00	113.45	10.0161
00018	11.60 %	2020	5.00	113.45	10.0161
00018	11.60 %	2020	20.00	113.45	10.0161
00018	11.60 %	2020	5.00	113.48	10.0129
00018	11.60 %	2020	15.00	113.50	10.0107
01006	10.25 %	2021	5.00	102.54	9.9521
01006	10.25 %	2021	5.00	103.15	9.8829
01006	10.25 %	2021	10.00	103.24	9.8727
01006	10.25 %	2021	10.00	103.25	9.8716

01006	10.25 %	2021	10.00	103.105	9.8880
01006	10.25 %	2021	10.00	103.10	9.8886
01006	10.25 %	2021	5.00	103.00	9.8999
01006	10.25 %	2021	5.00	103.00	9.8999
01006	10.25 %	2021	5.00	103.10	9.8886
01006	10.25 %	2021	5.00	103.10	9.8886
01006	10.25 %	2021	5.00	103.10	9.8886
01006	10.25 %	2021	5.00	103.15	9.8829
01006	10.25 %	2021	5.00	103.15	9.8829
01006	10.25 %	2021	30.00	103.05	9.8942
01006	10.25 %	2021	5.00	103.15	9.8829
01006	10.25 %	2021	5.00	103.10	9.8886
01006	10.25 %	2021	5.00	102.90	9.9112

Total 7266.05848

B. State Government Securities

Contract Date : July 05, 2001

00239	11.70% MAHARASHTRA SDL				
	2010	1.50	108.05	10.3109	
91233	12.00% KARNATAKA S.D.				
	2011	2.00	113.55	9.8630	
91247	12.00% MAHARASHTRA S.D.				
	2011	0.008	111.10	10.2315	
91246	12.00% GUJARAT S.D. 2011	1.00	113.55	9.8755	

Contract Date : July 06, 2001

99225	12.25% TAMIL NADU SDL				
	2009	0.07	115.05	9.4693	
01224	10.53% KERALA GOVT STOCK				
	2011	5.00	104.80	9.7527	

Total 9.578

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)
(DD/MM/YYYY)

NIL

(ii) 91 Day Bills (Maturity-wise)
(DD/MM/YYYY)

Contract Date : July 05, 2001

07/08/2001	25.00	99.3831	6.8468
17/08/2001	50.00	99.1896	6.9162
17/08/2001	15.00	99.1896	6.9162
24/08/2001	15.00	99.0558	6.9393
31/08/2001	25.00	98.9254	6.9369
31/08/2001	50.00	98.9224	6.9565
07/09/2001	15.00	98.7927	6.9504
28/09/2001	20.00	98.3968	6.9773
28/09/2001	19.445	98.3901	7.0070
05/10/2001	50.00	98.2486	7.0530

Contract Date : July 06, 2001

09/07/2001	10.00	99.9487	6.2276
23/07/2001	0.455	99.6866	6.7315
30/07/2001	1.1675	99.5418	6.9814
13/08/2001	1.59	99.2919	6.8312
13/08/2001	15.00	99.2714	7.0304
21/09/2001	3.00	98.5104	7.1482
05/10/2001	5.00	98.2246	7.2300

Total 320.6575

(iii) 182 Day Bills (Maturity-wise)
(DD/MM/YYYY)

NIL

(iv) 364 Day Bills (Maturity-wise)
(DD/MM/YYYY)

Contract Date : July 05, 2001

08/04/2002	0.0425	94.7009	7.3531
18/04/2002	20.00	94.4285	7.4832
02/05/2002	11.00	94.1425	7.5242
17/05/2002	20.00	93.8714	7.5204
17/05/2002	20.00	93.8448	7.5552
31/05/2002	4.00	93.6283	7.5065
28/06/2002	10.00	93.0894	7.5480

Contract Date : July 06, 2001

09/08/2001	5.00	99.3660	6.8308
04/10/2001	10.00	98.3033	6.9806
15/11/2001	0.75	97.4966	7.0806
15/11/2001	5.00	97.4451	7.2301
07/03/2002	7.72	95.2075	7.5094
02/05/2002	10.00	94.1935	7.4795
31/05/2002	7.00	93.6441	7.5093
31/05/2002	15.00	93.6678	7.4795
28/06/2002	5.00	93.1233	7.5293

Total 150.5125

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)	(1)	(2)	(3)	(4)	(5)
A. Government of India Dated Securities					
94009	11.75 % 2001	20.00	100.50	6.65	3
94009	11.75 % 2001	50.00	100.45	6.65	3
94009	11.75 % 2001	50.00	100.45	6.65	3
94009	11.75 % 2001	30.00	100.50	6.75	3
87006	11.00 % 2002	5.00	102.65	7.00	10
87006	11.00 % 2002	5.00	102.65	7.00	10
87006	11.00 % 2002	5.00	102.65	7.00	10
87006	11.00 % 2002	5.00	102.65	7.00	10
87006	11.00 % 2002	5.00	102.65	7.00	10
87006	11.00 % 2002	5.00	102.65	7.00	10
97011	11.15 % 2002	20.00	103.75	6.60	3
97011	11.15 % 2002	50.00	103.34	6.95	3
97011	11.15 % 2002	25.00	103.70	6.65	3
97011	11.15 % 2002	25.00	103.70	6.65	3
97011	11.15 % 2002	20.00	103.75	6.60	5
97011	11.15 % 2002	20.00	103.75	6.60	5
97011	11.15 % 2002	23.50	103.75	6.65	3
97011	11.15 % 2002	28.50	103.75	6.60	3
97011	11.15 % 2002	20.00	103.75	6.55	3
97011	11.15 % 2002	20.00	103.75	6.55	3
97011	11.15 % 2002	23.50	103.75	6.65	3
97011	11.15 % 2002	23.50	103.75	6.65	3

97011	11.15 %	2002	28.50	103.75	6.60	3
97008	11.83 %	2003	25.00	107.35	6.65	3
94003	12.50 %	2004	20.00	111.15	6.65	3
94003	12.50 %	2004	20.00	111.25	6.95	3
98022	11.98 %	2004	30.00	111.25	6.65	6
98022	11.98 %	2004	30.00	111.25	6.65	6
98022	11.98 %	2004	30.00	111.25	6.65	6
00007	9.90 %	2005	5.00	106.35	6.85	3
00007	9.90 %	2005	5.00	106.35	6.85	3
00007	9.90 %	2005	5.00	106.35	6.85	3
00007	9.90 %	2005	5.00	106.35	6.85	3
00007	9.90 %	2005	5.00	106.35	6.85	3
00007	9.90 %	2005	5.00	106.35	6.85	3
00007	9.90 %	2005	5.00	106.35	6.85	3
00007	9.90 %	2005	5.00	106.35	6.85	3
00007	9.90 %	2005	5.00	106.35	6.85	3
00007	9.90 %	2005	5.00	106.35	6.85	3
00007	9.90 %	2005	5.00	106.35	6.85	3
00007	9.90 %	2005	5.00	106.35	6.85	3
00007	9.90 %	2005	5.00	106.35	6.85	3
00007	9.90 %	2005	20.00	106.10	6.65	3
00007	9.90 %	2005	20.00	106.10	6.65	3
98005	11.75 %	2006	15.00	114.20	6.65	3
98005	11.75 %	2006	15.00	114.20	6.65	3
98015	12.25 %	2010	40.00	115.50	6.50	3
99005	12.32 %	2011	21.00	115.50	6.65	3
99005	12.32 %	2011	21.00	115.50	6.65	3
00010	10.95 %	2011	5.00	110.15	6.75	3
00012	11.03 %	2012	5.00	110.30	6.75	3
00012	11.03 %	2012	5.00	110.30	6.75	3
00012	11.03 %	2012	5.00	110.30	6.75	3
00012	11.03 %	2012	5.00	110.30	7.00	3
00012	11.03 %	2012	5.00	110.30	7.00	3
00012	11.03 %	2012	4.00	110.30	7.00	3
00012	11.03 %	2012	5.00	110.30	7.00	3
00012	11.03 %	2012	5.00	110.30	6.75	3
00012	11.03 %	2012	5.00	110.30	6.75	3
00012	11.03 %	2012	5.00	110.30	6.75	3
00012	11.03 %	2012	5.00	110.30	6.75	3
00012	11.03 %	2012	5.00	110.30	6.75	3
00012	11.03 %	2012	5.00	110.30	6.75	3
00012	11.03 %	2012	5.00	110.30	6.75	3
00012	11.03 %	2012	5.00	110.30	6.75	3
00012	11.03 %	2012	5.00	110.30	6.75	3
00012	11.03 %	2012	5.00	110.30	6.75	3
Total			958.50			

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)

28/09/2001 25.00 98.3812 6.50 3

Total 25.00

(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 : 06 July 2001

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