

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 12 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 10, 2001				
94003	12.50 % 2004	10.00	111.46	7.7100
00016	11.40 % 2008	5.00	114.75	8.5895
01007	9.39 % 2011	5.00	101.29	9.1891
00017	11.50 % 2011	10.00	114.15	9.3371
00017	11.50 % 2011	10.00	114.17	9.3343
00012	11.03 % 2012	5.00	110.57	9.4640
Contract Date : July 11, 2001				
96018	13.55 % 2001	15.00	102.13	7.6584
98019	11.68 % 2002	40.00	104.34	7.3729
97011	11.15 % 2002	5.00	104.03	7.3770
97011	11.15 % 2002	5.00	104.03	7.3770
97011	11.15 % 2002	5.00	104.03	7.3770
97011	11.15 % 2002	5.00	104.03	7.3770
97011	11.15 % 2002	5.00	104.03	7.3770
97011	11.15 % 2002	20.00	104.03	7.3770
97011	11.15 % 2002	15.00	104.03	7.3770
97011	11.15 % 2002	10.00	104.03	7.3770
97011	11.15 % 2002	10.00	104.03	7.3770
97011	11.15 % 2002	5.00	104.03	7.3770
97011	11.15 % 2002	5.00	104.03	7.3770
97011	11.15 % 2002	5.00	103.98	7.4221
96016	13.82 % 2002	15.00	107.02	7.4976
98004	11.10 % 2003	10.00	105.74	7.5017
94003	12.50 % 2004	5.00	111.65	7.6321
94003	12.50 % 2004	15.00	111.63	7.6399
94003	12.50 % 2004	5.00	111.65	7.6321
94003	12.50 % 2004	0.08	111.65	7.6321
94003	12.50 % 2004	20.00	111.64	7.6360
94003	12.50 % 2004	5.00	111.70	7.6127
94003	12.50 % 2004	5.00	111.64	7.6360
94003	12.50 % 2004	5.00	111.70	7.6127
94003	12.50 % 2004	5.00	111.65	7.6321
94003	12.50 % 2004	5.00	111.65	7.6321
94003	12.50 % 2004	5.00	111.64	7.6360
94003	12.50 % 2004	10.00	111.73	7.6011
94003	12.50 % 2004	10.00	111.73	7.6011
94003	12.50 % 2004	5.00	111.73	7.6011
94003	12.50 % 2004	5.00	111.69	7.6166
94003	12.50 % 2004	5.00	111.59	7.6554

94003	12.50	%	2004	10.00	111.59	7.6554
94003	12.50	%	2004	5.00	111.64	7.6360
94003	12.50	%	2004	5.00	111.70	7.6127
94003	12.50	%	2004	5.00	111.65	7.6321
94003	12.50	%	2004	5.00	111.63	7.6399
94003	12.50	%	2004	5.00	111.65	7.6321
94003	12.50	%	2004	5.00	111.60	7.6515
94003	12.50	%	2004	5.00	111.57	7.6632
94003	12.50	%	2004	5.00	111.58	7.6593
94003	12.50	%	2004	5.00	111.60	7.6515
94003	12.50	%	2004	10.00	111.66	7.6282
97007	12.59	%	2004	5.00	112.54	7.7293
97007	12.59	%	2004	25.00	112.60	7.7078
97007	12.59	%	2004	5.00	112.55	7.7257
97007	12.59	%	2004	5.00	112.55	7.7257
97007	12.59	%	2004	5.00	112.55	7.7257
97007	12.59	%	2004	5.00	112.55	7.7257
97007	12.59	%	2004	5.00	112.55	7.7257
97007	12.59	%	2004	5.00	112.55	7.7257
98011	11.75	%	2004	50.00	110.50	7.6860
98011	11.75	%	2004	25.00	110.54	7.6715
98022	11.98	%	2004	5.00	111.73	7.7154
98022	11.98	%	2004	5.00	111.73	7.7154
98022	11.98	%	2004	5.00	111.77	7.7019
98022	11.98	%	2004	5.00	111.70	7.7255
98022	11.98	%	2004	10.00	111.70	7.7255
98022	11.98	%	2004	5.00	111.80	7.6917
98022	11.98	%	2004	5.00	111.76	7.7053
98022	11.98	%	2004	5.00	111.76	7.7053
00007	9.90	%	2005	5.00	106.70	7.8118
00007	9.90	%	2005	5.00	106.83	7.7731
00007	9.90	%	2005	5.00	106.76	7.7939
00007	9.90	%	2005	5.00	106.79	7.7850
00007	9.90	%	2005	5.00	106.77	7.7910
00007	9.90	%	2005	5.00	106.85	7.7672
97010	11.19	%	2005	10.00	111.79	7.7632
97010	11.19	%	2005	5.00	111.85	7.7470
97010	11.19	%	2005	5.00	111.85	7.7470
97010	11.19	%	2005	5.00	111.76	7.7713
97010	11.19	%	2005	5.00	111.83	7.7524
97010	11.19	%	2005	5.00	111.83	7.7524
97010	11.19	%	2005	5.00	111.68	7.7930
97010	11.19	%	2005	10.00	111.80	7.7605
97010	11.19	%	2005	5.00	111.81	7.7578
97010	11.19	%	2005	10.00	111.78	7.7659
97010	11.19	%	2005	1.00	111.61	7.8120
97010	11.19	%	2005	5.00	111.83	7.7524
97010	11.19	%	2005	5.00	111.80	7.7605
97010	11.19	%	2005	5.00	111.81	7.7578
97010	11.19	%	2005	5.00	111.68	7.7930
99008	11.68	%	2006	5.00	114.39	7.9724
99008	11.68	%	2006	5.00	114.39	7.9724
99008	11.68	%	2006	5.00	114.45	7.9582
99008	11.68	%	2006	15.00	114.405	7.9688
99008	11.68	%	2006	5.00	114.48	7.9511

99008	11.68 %	2006	5.00	114.48	7.9511
99008	11.68 %	2006	5.00	114.50	7.9464
99008	11.68 %	2006	15.00	114.49	7.9488
99008	11.68 %	2006	5.00	114.49	7.9488
99008	11.68 %	2006	5.00	114.44	7.9606
99008	11.68 %	2006	5.00	114.45	7.9582
99008	11.68 %	2006	15.00	114.40	7.9700
98005	11.75 %	2006	5.00	114.62	7.9923
98005	11.75 %	2006	5.00	114.58	8.0017
98005	11.75 %	2006	5.00	114.62	7.9923
98005	11.75 %	2006	5.00	114.50	8.0205
98005	11.75 %	2006	5.00	114.62	7.9923
98005	11.75 %	2006	5.00	114.64	7.9876
98005	11.75 %	2006	10.00	114.64	7.9876
98005	11.75 %	2006	5.00	114.64	7.9876
00013	11.00 %	2006	15.00	112.40	7.9661
00013	11.00 %	2006	5.00	112.62	7.9162
00013	11.00 %	2006	5.00	112.48	7.9479
00013	11.00 %	2006	5.00	112.48	7.9479
00013	11.00 %	2006	20.00	112.40 ⁵	7.9649
00013	11.00 %	2006	5.00	112.45	7.9547
00013	11.00 %	2006	20.00	112.40	7.9661
87011	11.50 %	2007	1.00	111.10	9.1194
84002	9.50 %	2008	5.00	100.50	9.3929
84002	9.50 %	2008	3.00	101.50	9.1884
00016	11.40 %	2008	5.00	114.75	8.5888
00016	11.40 %	2008	5.00	115.15	8.5194
00016	11.40 %	2008	5.00	115.40	8.4761
00016	11.40 %	2008	5.00	115.65	8.4330
00016	11.40 %	2008	5.00	115.40	8.4761
00016	11.40 %	2008	5.00	115.60	8.4416
00016	11.40 %	2008	10.00	115.60	8.4416
00016	11.40 %	2008	5.00	115.31	8.4917
00016	11.40 %	2008	5.00	115.36	8.4830
00016	11.40 %	2008	5.00	115.31	8.4917
00016	11.40 %	2008	10.00	115.04	8.5384
00016	11.40 %	2008	5.00	115.50	8.4589
00016	11.40 %	2008	5.00	115.42	8.4727
00016	11.40 %	2008	5.00	115.38	8.4796
00016	11.40 %	2008	25.00	115.40	8.4761
00016	11.40 %	2008	5.00	115.60	8.4416
00016	11.40 %	2008	5.00	115.30	8.4934
00016	11.40 %	2008	5.00	115.62	8.4382
00016	11.40 %	2008	10.00	115.30	8.4934
00016	11.40 %	2008	5.00	115.63	8.4365
00016	11.40 %	2008	5.00	115.65	8.4330
00016	11.40 %	2008	5.00	115.50	8.4589
00016	11.40 %	2008	5.00	115.26	8.5003
00016	11.40 %	2008	5.00	115.25	8.5021
00016	11.40 %	2008	5.00	115.25	8.5021
00016	11.40 %	2008	5.00	115.25	8.5021
00016	11.40 %	2008	5.00	115.25	8.5021
00016	11.40 %	2008	5.00	115.35	8.4848
00016	11.40 %	2008	5.00	115.47	8.4641
00016	11.40 %	2008	5.00	115.05	8.5367

00016	11.40	%	2008	5.00	115.25	8.5021
00016	11.40	%	2008	5.00	115.36	8.4830
00016	11.40	%	2008	5.00	115.40	8.4761
00016	11.40	%	2008	5.00	115.35	8.4848
00016	11.40	%	2008	10.00	115.27	8.4986
00016	11.40	%	2008	5.00	115.30	8.4934
00016	11.40	%	2008	5.00	115.33	8.4882
00016	11.40	%	2008	5.00	115.32	8.4900
00016	11.40	%	2008	5.00	115.35	8.4848
00016	11.40	%	2008	5.00	115.42	8.4727
00016	11.40	%	2008	5.00	115.57	8.4468
00016	11.40	%	2008	5.00	115.57	8.4468
00016	11.40	%	2008	5.00	115.35	8.4848
00016	11.40	%	2008	5.00	115.40	8.4761
00016	11.40	%	2008	5.00	115.35	8.4848
00016	11.40	%	2008	5.00	115.27	8.4986
00016	11.40	%	2008	10.00	115.22	8.5073
00016	11.40	%	2008	10.00	115.15	8.5194
00016	11.40	%	2008	5.00	115.35	8.4848
00016	11.40	%	2008	5.00	115.37	8.4813
00016	11.40	%	2008	5.00	115.45	8.4675
00016	11.40	%	2008	5.00	115.45	8.4675
00016	11.40	%	2008	5.00	115.35	8.4848
00016	11.40	%	2008	10.00	115.45	8.4675
00016	11.40	%	2008	5.00	115.30	8.4934
00016	11.40	%	2008	10.00	115.40	8.4761
00016	11.40	%	2008	5.00	115.35	8.4848
00016	11.40	%	2008	5.00	115.36	8.4830
00016	11.40	%	2008	5.00	115.35	8.4848
00016	11.40	%	2008	5.00	115.35	8.4848
00016	11.40	%	2008	5.00	115.38	8.4796
00016	11.40	%	2008	15.00	115.35	8.4848
00016	11.40	%	2008	5.00	115.55	8.4503
00016	11.40	%	2008	5.00	115.55	8.4503
00016	11.40	%	2008	5.00	115.47	8.4641
00016	11.40	%	2008	5.00	115.37	8.4813
00016	11.40	%	2008	10.00	115.30	8.4934
00016	11.40	%	2008	5.00	115.40	8.4761
00016	11.40	%	2008	5.00	115.40	8.4761
00016	11.40	%	2008	5.00	115.40	8.4761
00016	11.40	%	2008	5.00	115.60	8.4416
00016	11.40	%	2008	5.00	115.60	8.4416
00016	11.40	%	2008	5.00	115.60	8.4416
00016	11.40	%	2008	10.00	115.35	8.4848
00016	11.40	%	2008	10.00	115.45	8.4675
00016	11.40	%	2008	10.00	115.25	8.5021
00016	11.40	%	2008	5.00	115.40	8.4761
00016	11.40	%	2008	5.00	115.35	8.4848
00016	11.40	%	2008	15.00	115.45	8.4675
00016	11.40	%	2008	5.00	115.20	8.5107
98023	12.25	%	2008	0.50	114.50	9.4142
99006	11.99	%	2009	20.00	116.18	9.0330
99006	11.99	%	2009	5.00	116.15	9.0379
99006	11.99	%	2009	5.00	116.45	8.9885
99006	11.99	%	2009	5.00	116.45	8.9885

99006	11.99	%	2009	5.00	116.42	8.9934
99006	11.99	%	2009	5.00	116.40	8.9967
99006	11.99	%	2009	10.00	116.14	9.0396
99006	11.99	%	2009	5.00	116.18	9.0330
99006	11.99	%	2009	10.00	116.25	9.0214
99006	11.99	%	2009	5.00	116.24	9.0231
99006	11.99	%	2009	5.00	116.03	9.0578
99006	11.99	%	2009	5.00	116.03	9.0578
99006	11.99	%	2009	5.00	116.14	9.0396
99006	11.99	%	2009	5.00	116.20	9.0297
99006	11.99	%	2009	5.00	116.22	9.0264
99006	11.99	%	2009	10.00	116.25	9.0214
99006	11.99	%	2009	5.00	116.27	9.0181
99006	11.99	%	2009	5.00	116.15	9.0379
99006	11.99	%	2009	5.00	116.30	9.0132
99006	11.99	%	2009	5.00	116.25	9.0214
99006	11.99	%	2009	5.00	116.20	9.0297
99006	11.99	%	2009	5.00	116.40	8.9967
99006	11.99	%	2009	5.00	116.21	9.0280
99006	11.99	%	2009	5.00	116.25	9.0214
99006	11.99	%	2009	20.00	116.20	9.0297
99006	11.99	%	2009	5.00	116.24	9.0231
79002	7.00	%	2009	2.00	88.85	9.0050
79002	7.00	%	2009	0.68	87.24	9.3208
98015	12.25	%	2010	10.00	115.85	9.5769
00014	11.30	%	2010	15.00	113.65	9.0558
00014	11.30	%	2010	5.00	113.50	9.0785
00014	11.30	%	2010	5.00	113.50	9.0785
00014	11.30	%	2010	5.00	113.50	9.0785
00014	11.30	%	2010	20.00	113.55	9.0709
00014	11.30	%	2010	5.00	113.53	9.0739
00014	11.30	%	2010	5.00	113.50	9.0785
00014	11.30	%	2010	5.00	113.50	9.0785
00014	11.30	%	2010	5.00	113.51	9.0770
00014	11.30	%	2010	5.00	113.49	9.0800
00014	11.30	%	2010	5.00	113.51	9.0770
00014	11.30	%	2010	10.00	113.64	9.0574
00014	11.30	%	2010	5.00	113.65	9.0558
00014	11.30	%	2010	5.00	113.65	9.0558
00014	11.30	%	2010	5.00	113.55	9.0709
00014	11.30	%	2010	5.00	113.35	9.1011
00014	11.30	%	2010	5.00	113.44	9.0875
00014	11.30	%	2010	5.00	113.44	9.0875
00014	11.30	%	2010	10.00	113.47	9.0830
00014	11.30	%	2010	5.00	113.18	9.1269
00014	11.30	%	2010	5.00	113.46	9.0845
00014	11.30	%	2010	5.00	113.55	9.0709
00014	11.30	%	2010	5.00	113.34	9.1027
00014	11.30	%	2010	15.00	113.35	9.1011
00014	11.30	%	2010	10.00	113.10	9.1390
00014	11.30	%	2010	10.00	113.67	9.0528
00014	11.30	%	2010	5.00	113.70	9.0483
00014	11.30	%	2010	5.00	113.70	9.0483
00014	11.30	%	2010	5.00	113.70	9.0483
00014	11.30	%	2010	5.00	113.70	9.0483

00014	11.30	%	2010	5.00	113.65	9.0558
00014	11.30	%	2010	5.00	113.70	9.0483
00014	11.30	%	2010	5.00	113.70	9.0483
00014	11.30	%	2010	15.00	113.35	9.1011
00014	11.30	%	2010	5.00	113.70	9.0483
00014	11.30	%	2010	5.00	113.49	9.0800
00014	11.30	%	2010	5.00	113.70	9.0483
00014	11.30	%	2010	5.00	113.68	9.0513
00014	11.30	%	2010	5.00	113.35	9.1011
00014	11.30	%	2010	5.00	113.50	9.0785
00014	11.30	%	2010	5.00	113.49	9.0800
00014	11.30	%	2010	5.00	113.49	9.0800
00014	11.30	%	2010	5.00	113.49	9.0800
00014	11.30	%	2010	5.00	113.50	9.0785
00014	11.30	%	2010	5.00	113.50	9.0785
00014	11.30	%	2010	5.00	113.50	9.0785
00014	11.30	%	2010	5.00	113.68	9.0513
00014	11.30	%	2010	5.00	113.70	9.0483
00014	11.30	%	2010	10.00	113.70	9.0483
00014	11.30	%	2010	5.00	113.45	9.0860
00014	11.30	%	2010	5.00	113.39	9.0951
00014	11.30	%	2010	10.00	113.15	9.1314
00014	11.30	%	2010	25.00	113.75	9.0408
00014	11.30	%	2010	5.00	113.27	9.1132
00014	11.30	%	2010	10.00	113.30	9.1087
99005	12.32	%	2011	5.00	115.97	9.7141
99005	12.32	%	2011	10.00	116.00	9.7097
00010	10.95	%	2011	0.25	110.50	9.2996
01007	9.39	%	2011	0.50	101.45	9.1644
01007	9.39	%	2011	10.00	101.60	9.1413
01007	9.39	%	2011	1.00	101.60	9.1413
01007	9.39	%	2011	5.00	101.52	9.1536
01007	9.39	%	2011	1.00	101.55	9.1490
01007	9.39	%	2011	5.00	101.60	9.1413
01007	9.39	%	2011	0.50	101.60	9.1413
01007	9.39	%	2011	5.00	101.56	9.1475
01007	9.39	%	2011	5.00	101.61	9.1398
01007	9.39	%	2011	5.00	101.41	9.1705
01007	9.39	%	2011	5.00	101.42	9.1690
01007	9.39	%	2011	5.00	101.59	9.1429
01007	9.39	%	2011	1.00	101.47	9.1613
01007	9.39	%	2011	0.70	101.38	9.1751
01007	9.39	%	2011	4.00	101.39	9.1736
01007	9.39	%	2011	1.00	101.40	9.1720
01007	9.39	%	2011	0.50	101.00	9.2337
01007	9.39	%	2011	5.00	101.29	9.1890
01007	9.39	%	2011	1.00	101.40	9.1720
01007	9.39	%	2011	2.00	101.25	9.1951
01007	9.39	%	2011	5.00	101.25	9.1951
01007	9.39	%	2011	5.00	101.30	9.1874
01007	9.39	%	2011	5.00	101.35	9.1797
01007	9.39	%	2011	5.00	101.50	9.1567
01007	9.39	%	2011	5.00	101.40	9.1720
01007	9.39	%	2011	0.50	101.35	9.1797
01007	9.39	%	2011	5.00	101.55	9.1490

91020	12.00	%	2011	5.00	115.40	9.6040
00017	11.50	%	2011	5.00	114.87	9.2369
00017	11.50	%	2011	15.00	114.79	9.2480
00017	11.50	%	2011	5.00	114.84	9.2411
00017	11.50	%	2011	5.00	114.85	9.2397
00017	11.50	%	2011	5.00	114.85	9.2397
00017	11.50	%	2011	5.00	114.75	9.2535
00017	11.50	%	2011	15.00	114.90	9.2328
00017	11.50	%	2011	5.00	114.90	9.2328
00017	11.50	%	2011	5.00	114.80	9.2466
00017	11.50	%	2011	5.00	114.80	9.2466
00017	11.50	%	2011	5.00	114.81	9.2452
00017	11.50	%	2011	5.00	114.81	9.2452
00017	11.50	%	2011	5.00	114.40	9.3020
00017	11.50	%	2011	5.00	114.80	9.2466
00017	11.50	%	2011	5.00	114.80	9.2466
00017	11.50	%	2011	25.00	114.81	9.2452
00017	11.50	%	2011	10.00	114.78	9.2493
00017	11.50	%	2011	5.00	114.76	9.2521
00017	11.50	%	2011	5.00	114.40	9.3020
00017	11.50	%	2011	5.00	114.79	9.2480
00017	11.50	%	2011	5.00	114.80	9.2466
00017	11.50	%	2011	10.00	114.80	9.2466
00017	11.50	%	2011	5.00	115.05	9.2121
00017	11.50	%	2011	5.00	114.90	9.2328
00017	11.50	%	2011	5.00	114.78	9.2493
00017	11.50	%	2011	10.00	114.50	9.2881
00017	11.50	%	2011	10.00	114.66	9.2659
00017	11.50	%	2011	5.00	114.38	9.3047
00017	11.50	%	2011	5.00	114.84	9.2411
00017	11.50	%	2011	5.00	114.41	9.3006
00017	11.50	%	2011	5.00	114.90	9.2328
00017	11.50	%	2011	10.00	114.30	9.3159
00017	11.50	%	2011	5.00	114.75	9.2535
00017	11.50	%	2011	20.00	114.82	9.2438
00017	11.50	%	2011	5.00	114.73	9.2563
00017	11.50	%	2011	5.00	114.70	9.2604
00017	11.50	%	2011	10.00	114.80	9.2466
00017	11.50	%	2011	5.00	115.00	9.2190
00017	11.50	%	2011	5.00	114.78	9.2493
00017	11.50	%	2011	5.00	114.45	9.2950
00017	11.50	%	2011	5.00	114.98	9.2217
00017	11.50	%	2011	5.00	115.00	9.2190
00017	11.50	%	2011	5.00	114.85	9.2397
00017	11.50	%	2011	5.00	115.01	9.2176
00017	11.50	%	2011	5.00	114.95	9.2259
00017	11.50	%	2011	5.00	114.75	9.2535
00017	11.50	%	2011	5.00	114.75	9.2535
00017	11.50	%	2011	5.00	114.75	9.2535
00017	11.50	%	2011	5.00	114.40	9.3020
00017	11.50	%	2011	10.00	114.78	9.2493
00017	11.50	%	2011	15.00	114.80	9.2466
00017	11.50	%	2011	5.00	114.64	9.2687
00017	11.50	%	2011	5.00	114.90	9.2328
00017	11.50	%	2011	10.00	114.70	9.2604

00017	11.50	%	2011	5.00	114.75	9.2535
00017	11.50	%	2011	5.00	114.65	9.2673
00017	11.50	%	2011	5.00	114.75	9.2535
00017	11.50	%	2011	10.00	114.79	9.2480
00017	11.50	%	2011	5.00	114.80	9.2466
00017	11.50	%	2011	10.00	114.38	9.3047
00017	11.50	%	2011	5.00	114.77	9.2507
00017	11.50	%	2011	5.00	114.77	9.2507
00017	11.50	%	2011	5.00	114.35	9.3089
00017	11.50	%	2011	5.00	114.50	9.2881
00017	11.50	%	2011	5.00	114.62	9.2715
00017	11.50	%	2011	5.00	114.78	9.2493
00017	11.50	%	2011	5.00	114.58	9.2770
00017	11.50	%	2011	5.00	114.80	9.2466
00017	11.50	%	2011	5.00	114.90	9.2328
00017	11.50	%	2011	5.00	114.93	9.2286
00017	11.50	%	2011	5.00	115.00	9.2190
00017	11.50	%	2011	5.00	114.78	9.2493
00017	11.50	%	2011	10.00	114.79	9.2480
00017	11.50	%	2011	5.00	114.78	9.2493
00017	11.50	%	2011	5.00	115.00	9.2190
00017	11.50	%	2011	5.00	114.85	9.2397
00017	11.50	%	2011	5.00	114.71	9.2590
00017	11.50	%	2011	5.00	114.56	9.2798
00017	11.50	%	2011	5.00	115.00	9.2190
00017	11.50	%	2011	5.00	114.50	9.2881
00017	11.50	%	2011	5.00	114.80	9.2466
00017	11.50	%	2011	5.00	115.00	9.2190
00017	11.50	%	2011	5.00	114.50	9.2881
00017	11.50	%	2011	5.00	114.40	9.3020
00017	11.50	%	2011	5.00	115.00	9.2190
00017	11.50	%	2011	5.00	114.45	9.2950
00017	11.50	%	2011	5.00	114.85	9.2397
00017	11.50	%	2011	10.00	114.40	9.3020
00017	11.50	%	2011	5.00	114.66	9.2659
00017	11.50	%	2011	20.00	114.90	9.2328
00017	11.50	%	2011	10.00	114.85	9.2397
00017	11.50	%	2011	5.00	114.75	9.2535
00017	11.50	%	2011	5.00	114.73	9.2563
00017	11.50	%	2011	5.00	114.85	9.2397
00017	11.50	%	2011	10.00	114.75	9.2535
00017	11.50	%	2011	10.00	114.75	9.2535
00017	11.50	%	2011	5.00	114.73	9.2563
00017	11.50	%	2011	5.00	114.85	9.2397
00017	11.50	%	2011	5.00	114.95	9.2259
00017	11.50	%	2011	5.00	115.05	9.2121
00017	11.50	%	2011	5.00	115.01	9.2176
00017	11.50	%	2011	5.00	114.765	9.2514
00017	11.50	%	2011	5.00	114.30	9.3159
00017	11.50	%	2011	5.00	114.80	9.2466
00017	11.50	%	2011	5.00	114.50	9.2881
00017	11.50	%	2011	5.00	114.64	9.2687
00017	11.50	%	2011	10.00	114.78	9.2493
00017	11.50	%	2011	5.00	114.78	9.2493
00017	11.50	%	2011	5.00	114.80	9.2466

00017	11.50	%	2011	5.00	114.75	9.2535
00017	11.50	%	2011	5.00	114.78	9.2493
00017	11.50	%	2011	5.00	114.78	9.2493
00017	11.50	%	2011	5.00	114.79	9.2480
00017	11.50	%	2011	5.00	114.44	9.2964
00017	11.50	%	2011	5.00	114.85	9.2397
00017	11.50	%	2011	5.00	114.75	9.2535
00017	11.50	%	2011	5.00	114.80	9.2466
00017	11.50	%	2011	5.00	114.90	9.2328
00017	11.50	%	2011	5.00	114.88	9.2355
00017	11.50	%	2011	5.00	114.45	9.2950
00017	11.50	%	2011	10.00	114.85	9.2397
00017	11.50	%	2011	5.00	114.85	9.2397
00017	11.50	%	2011	5.00	114.85	9.2397
00017	11.50	%	2011	5.00	114.80	9.2466
00017	11.50	%	2011	5.00	114.835	9.2417
00017	11.50	%	2011	10.00	114.55	9.2812
00017	11.50	%	2011	5.00	114.85	9.2397
00017	11.50	%	2011	5.00	114.85	9.2397
00017	11.50	%	2011	5.00	114.78	9.2493
00017	11.50	%	2011	5.00	114.75	9.2535
00017	11.50	%	2011	5.00	114.75	9.2535
00017	11.50	%	2011	5.00	114.75	9.2535
00017	11.50	%	2011	5.00	114.35	9.3089
00017	11.50	%	2011	5.00	114.45	9.2950
00017	11.50	%	2011	5.00	114.70	9.2604
00017	11.50	%	2011	5.00	114.80	9.2466
00017	11.50	%	2011	5.00	114.80	9.2466
00017	11.50	%	2011	5.00	114.75	9.2535
00017	11.50	%	2011	10.00	114.81	9.2452
00017	11.50	%	2011	10.00	114.78	9.2493
00017	11.50	%	2011	5.00	114.78	9.2493
00017	11.50	%	2011	10.00	114.75	9.2535
00017	11.50	%	2011	5.00	114.50	9.2881
00017	11.50	%	2011	10.00	114.50	9.2881
00017	11.50	%	2011	5.00	114.75	9.2535
00017	11.50	%	2011	5.00	114.80	9.2466
00017	11.50	%	2011	5.00	114.85	9.2397
00017	11.50	%	2011	5.00	114.80	9.2466
00017	11.50	%	2011	5.00	114.80	9.2466
00017	11.50	%	2011	5.00	114.80	9.2466
00017	11.50	%	2011	5.00	114.80	9.2466
00017	11.50	%	2011	5.00	115.03	9.2149
00017	11.50	%	2011	5.00	114.73	9.2563
00017	11.50	%	2011	5.00	114.80	9.2466
00017	11.50	%	2011	5.00	114.92	9.2300
00017	11.50	%	2011	10.00	114.30	9.3159
00017	11.50	%	2011	10.00	114.30	9.3159
00017	11.50	%	2011	5.00	114.30	9.3159
00017	11.50	%	2011	5.00	114.45	9.2950
00017	11.50	%	2011	5.00	114.73	9.2563
00017	11.50	%	2011	10.00	114.75	9.2535
00017	11.50	%	2011	5.00	114.75	9.2535
00017	11.50	%	2011	5.00	114.90	9.2328
00017	11.50	%	2011	5.00	114.90	9.2328

00017	11.50	%	2011	5.00	114.45	9.2950
00017	11.50	%	2011	5.00	115.00	9.2190
00017	11.50	%	2011	5.00	114.81	9.2452
00017	11.50	%	2011	5.00	114.81	9.2452
00017	11.50	%	2011	5.00	114.81	9.2452
00017	11.50	%	2011	5.00	114.75	9.2535
00017	11.50	%	2011	5.00	114.75	9.2535
00017	11.50	%	2011	5.00	114.50	9.2881
00017	11.50	%	2011	5.00	114.52	9.2853
00017	11.50	%	2011	5.00	115.03	9.2149
00017	11.50	%	2011	5.00	114.84	9.2411
00017	11.50	%	2011	5.00	114.82	9.2438
00017	11.50	%	2011	5.00	115.00	9.2190
00017	11.50	%	2011	5.00	114.90	9.2328
00017	11.50	%	2011	5.00	114.90	9.2328
00017	11.50	%	2011	5.00	114.85	9.2397
00017	11.50	%	2011	5.00	114.90	9.2328
00017	11.50	%	2011	5.00	114.50	9.2881
00017	11.50	%	2011	5.00	114.55	9.2812
00017	11.50	%	2011	5.00	114.40	9.3020
00017	11.50	%	2011	5.00	114.75	9.2535
00017	11.50	%	2011	5.00	114.43	9.2978
00017	11.50	%	2011	5.00	114.95	9.2259
00017	11.50	%	2011	5.00	114.78	9.2493
00012	11.03	%	2012	5.00	110.35	9.4943
00012	11.03	%	2012	5.00	110.87	9.4225
00012	11.03	%	2012	5.00	110.86	9.4239
00012	11.03	%	2012	5.00	111.00	9.4047
00012	11.03	%	2012	10.00	110.85	9.4253
00012	11.03	%	2012	5.00	111.06	9.3964
00012	11.03	%	2012	5.00	110.935	9.4136
00012	11.03	%	2012	5.00	111.15	9.3841
00012	11.03	%	2012	5.00	111.15	9.3841
00012	11.03	%	2012	15.00	110.70	9.4459
00012	11.03	%	2012	15.00	110.61	9.4584
00012	11.03	%	2012	5.00	110.88	9.4212
00012	11.03	%	2012	5.00	110.88	9.4212
00012	11.03	%	2012	5.00	111.04	9.3992
00012	11.03	%	2012	10.00	111.04	9.3992
00012	11.03	%	2012	5.00	110.95	9.4115
00012	11.03	%	2012	5.00	110.90	9.4184
00012	11.03	%	2012	5.00	110.55	9.4666
00012	11.03	%	2012	5.00	110.95	9.4115
00012	11.03	%	2012	5.00	111.01	9.4033
00012	11.03	%	2012	5.00	111.02	9.4019
00012	11.03	%	2012	5.00	111.09	9.3923
00012	11.03	%	2012	5.00	111.23	9.3731
00012	11.03	%	2012	5.00	111.16	9.3827
00012	11.03	%	2012	5.00	110.90	9.4184
00012	11.03	%	2012	5.00	111.17	9.3813
00012	11.03	%	2012	5.00	110.90	9.4184
00012	11.03	%	2012	10.00	110.50	9.4736
00012	11.03	%	2012	15.00	110.50	9.4736
00012	11.03	%	2012	4.00	110.87	9.4225
00012	11.03	%	2012	5.00	110.50	9.4736

00012	11.03	%	2012	5.00	111.08	9.3937
00012	11.03	%	2012	10.00	111.08	9.3937
00012	11.03	%	2012	5.00	111.07	9.3951
00012	11.03	%	2012	5.00	111.25	9.3704
00012	11.03	%	2012	5.00	111.25	9.3704
00012	11.03	%	2012	5.00	111.25	9.3704
00012	11.03	%	2012	5.00	111.25	9.3704
00012	11.03	%	2012	5.00	110.96	9.4102
00012	11.03	%	2012	5.00	111.04	9.3992
00012	11.03	%	2012	10.00	111.01	9.4033
00012	11.03	%	2012	5.00	111.07	9.3951
00012	11.03	%	2012	5.00	111.07	9.3951
00012	11.03	%	2012	5.00	111.10	9.3909
00012	11.03	%	2012	5.00	111.25	9.3704
00012	11.03	%	2012	5.00	111.05	9.3978
00012	11.03	%	2012	5.00	111.05	9.3978
00012	11.03	%	2012	5.00	111.05	9.3978
00012	11.03	%	2012	5.00	111.10	9.3909
00012	11.03	%	2012	5.00	111.04	9.3992
00012	11.03	%	2012	5.00	111.05	9.3978
00012	11.03	%	2012	5.00	111.25	9.3704
00012	11.03	%	2012	5.00	111.25	9.3704
00012	11.03	%	2012	5.00	111.10	9.3909
00012	11.03	%	2012	5.00	110.78	9.4349
00012	11.03	%	2012	3.00	110.63	9.4556
00012	11.03	%	2012	5.00	111.10	9.3909
00012	11.03	%	2012	10.00	111.15	9.3841
00012	11.03	%	2012	5.00	111.19	9.3786
00012	11.03	%	2012	5.00	110.90	9.4184
00012	11.03	%	2012	5.00	110.81	9.4308
00012	11.03	%	2012	5.00	111.05	9.3978
00012	11.03	%	2012	5.00	111.05	9.3978
00012	11.03	%	2012	5.00	111.15	9.3841
00012	11.03	%	2012	5.00	110.90	9.4184
00012	11.03	%	2012	5.00	111.06	9.3964
00012	11.03	%	2012	5.00	111.05	9.3978
00012	11.03	%	2012	5.00	111.25	9.3704
00012	11.03	%	2012	1.50	110.57	9.4639
00012	11.03	%	2012	4.00	111.17	9.3813
00012	11.03	%	2012	5.00	110.50	9.4736
00012	11.03	%	2012	5.00	111.17	9.3813
00012	11.03	%	2012	5.00	111.20	9.3772
00012	11.03	%	2012	5.00	111.06	9.3964
00012	11.03	%	2012	5.00	110.89	9.4198
00012	11.03	%	2012	10.00	110.90	9.4184
00012	11.03	%	2012	5.00	111.17	9.3813
00012	11.03	%	2012	5.00	111.07	9.3951
00012	11.03	%	2012	5.00	111.03	9.4005
00012	11.03	%	2012	5.00	111.00	9.4047
00012	11.03	%	2012	5.00	111.08	9.3937
00012	11.03	%	2012	5.00	110.88	9.4212
00012	11.03	%	2012	5.00	110.90	9.4184
00012	11.03	%	2012	5.00	110.61	9.4584
00012	11.03	%	2012	5.00	111.23	9.3731
00012	11.03	%	2012	5.00	111.15	9.3841

00012	11.03	%	2012	5.00	111.20	9.3772
00012	11.03	%	2012	5.00	110.92	9.4157
00012	11.03	%	2012	1.00	110.62	9.4570
00012	11.03	%	2012	15.00	111.01	9.4033
00012	11.03	%	2012	5.00	111.15	9.3841
82005	9.00	%	2013	7.00	99.84	9.0196
82005	9.00	%	2013	5.00	99.60	9.0530
82005	9.00	%	2013	0.43	99.10	9.1230
82005	9.00	%	2013	10.00	98.23	9.2460
01005	9.81	%	2013	5.00	103.30	9.3417
01005	9.81	%	2013	10.00	103.155	9.3617
01005	9.81	%	2013	5.00	103.20	9.3555
01005	9.81	%	2013	5.00	103.20	9.3555
01005	9.81	%	2013	5.00	103.20	9.3555
01005	9.81	%	2013	1.00	103.19	9.3569
01005	9.81	%	2013	2.00	103.19	9.3569
01005	9.81	%	2013	10.00	103.17	9.3596
01005	9.81	%	2013	10.00	103.27	9.3458
01005	9.81	%	2013	20.00	103.27	9.3458
01005	9.81	%	2013	5.00	103.25	9.3486
01005	9.81	%	2013	5.00	103.23	9.3513
01005	9.81	%	2013	5.00	103.23	9.3513
01005	9.81	%	2013	10.00	103.18	9.3582
01005	9.81	%	2013	15.00	103.18	9.3582
01005	9.81	%	2013	5.00	103.30	9.3417
01005	9.81	%	2013	5.00	103.30	9.3417
01005	9.81	%	2013	25.00	103.18	9.3582
01005	9.81	%	2013	25.00	103.28	9.3444
01005	9.81	%	2013	5.00	103.28	9.3444
01005	9.81	%	2013	10.00	103.25	9.3486
01005	9.81	%	2013	5.00	103.17	9.3596
01005	9.81	%	2013	2.75	103.05	9.3762
01005	9.81	%	2013	1.00	103.05	9.3762
01005	9.81	%	2013	5.00	103.17	9.3596
01005	9.81	%	2013	10.00	103.26	9.3472
01005	9.81	%	2013	10.00	103.30	9.3417
01005	9.81	%	2013	25.00	103.30	9.3417
01005	9.81	%	2013	2.00	103.21	9.3541
01005	9.81	%	2013	5.00	103.20	9.3555
01005	9.81	%	2013	5.00	103.22	9.3527
01005	9.81	%	2013	10.00	103.30	9.3417
01005	9.81	%	2013	15.00	103.30	9.3417
01005	9.81	%	2013	5.00	103.30	9.3417
01005	9.81	%	2013	10.00	103.30	9.3417
01005	9.81	%	2013	10.00	103.30	9.3417
01005	9.81	%	2013	5.00	103.27	9.3458
01005	9.81	%	2013	5.00	103.23	9.3513
01005	9.81	%	2013	5.00	103.23	9.3513
01005	9.81	%	2013	5.00	103.23	9.3513
01005	9.81	%	2013	5.00	103.28	9.3444
01005	9.81	%	2013	5.00	103.28	9.3444
01005	9.81	%	2013	5.00	103.28	9.3444
01005	9.81	%	2013	5.00	103.28	9.3444
01005	9.81	%	2013	5.00	103.28	9.3444
01005	9.81	%	2013	10.00	103.28	9.3444

01005	9.81 %	2013	5.00	103.28	9.3444
01005	9.81 %	2013	10.00	103.30	9.3417
01005	9.81 %	2013	5.00	103.30	9.3417
01005	9.81 %	2013	10.00	103.18	9.3582
01005	9.81 %	2013	5.00	103.20	9.3555
99020	11.83 %	2014	20.00	114.55	9.8431
99020	11.83 %	2014	5.00	114.55	9.8431
99020	11.83 %	2014	5.00	114.33	9.8703
99020	11.83 %	2014	5.00	114.45	9.8554
99020	11.83 %	2014	5.00	114.30	9.8740
99020	11.83 %	2014	5.00	114.43	9.8579
99020	11.83 %	2014	5.00	114.43	9.8579
99020	11.83 %	2014	10.00	114.40	9.8616
99020	11.83 %	2014	5.00	114.45	9.8554
99020	11.83 %	2014	10.00	114.40	9.8616
99020	11.83 %	2014	5.00	114.55	9.8431
99020	11.83 %	2014	5.00	114.55	9.8431
01001	10.47 %	2015	5.00	106.15	9.6459
01001	10.47 %	2015	5.00	106.15	9.6459
01001	10.47 %	2015	10.00	105.92	9.6754
01001	10.47 %	2015	5.00	106.10	9.6523
01001	10.47 %	2015	5.00	106.10	9.6523
01001	10.47 %	2015	5.00	106.07	9.6562
01001	10.47 %	2015	5.00	106.15	9.6459
01001	10.47 %	2015	5.00	106.10	9.6523
00009	10.79 %	2015	2.00	106.95	9.8561
00015	11.43 %	2015	5.00	112.62	9.7597
00015	11.43 %	2015	10.00	112.48	9.7767
00015	11.43 %	2015	10.00	112.45	9.7803
00015	11.43 %	2015	5.00	112.53	9.7706
00015	11.43 %	2015	5.00	112.53	9.7706
00015	11.43 %	2015	5.00	112.55	9.7682
00015	11.43 %	2015	5.00	112.53	9.7706
00015	11.43 %	2015	10.00	112.49	9.7755
00015	11.43 %	2015	5.00	112.49	9.7755
00015	11.43 %	2015	5.00	112.46	9.7791
00015	11.43 %	2015	15.00	112.55	9.7682
00015	11.43 %	2015	5.00	112.50	9.7743
00015	11.43 %	2015	5.00	112.46	9.7791
00015	11.43 %	2015	5.00	112.50	9.7743
01003	10.71 %	2016	5.00	107.55	9.7319
01003	10.71 %	2016	5.00	107.55	9.7319
01004	10.45 %	2018	10.00	105.555	9.7670
01004	10.45 %	2018	5.00	105.50	9.7734
01004	10.45 %	2018	5.00	105.50	9.7734
01004	10.45 %	2018	5.00	105.50	9.7734
01004	10.45 %	2018	5.00	105.50	9.7734
01004	10.45 %	2018	5.00	105.50	9.7734
01004	10.45 %	2018	5.00	105.50	9.7734
01004	10.45 %	2018	5.00	105.50	9.7734
01004	10.45 %	2018	5.00	105.50	9.7734
01004	10.45 %	2018	10.00	105.60	9.7617
01004	10.45 %	2018	5.00	105.585	9.7634

01004	10.45 %	2018	5.00	105.59	9.7629
01004	10.45 %	2018	5.00	105.60	9.7617
98025	12.60 %	2018	2.00	120.10	10.1161
00008	10.70 %	2020	0.25	106.60	9.9149
00018	11.60 %	2020	55.00	113.45	10.0154
00018	11.60 %	2020	10.00	113.45	10.0154
00018	11.60 %	2020	5.00	113.45	10.0154
00018	11.60 %	2020	10.00	113.48	10.0122
00018	11.60 %	2020	5.00	113.45	10.0154
00018	11.60 %	2020	5.00	113.50	10.0100
00018	11.60 %	2020	1.38	113.42	10.0185
00018	11.60 %	2020	5.00	113.47	10.0132
00018	11.60 %	2020	10.00	113.45	10.0154
00018	11.60 %	2020	5.00	113.45	10.0154
00018	11.60 %	2020	10.00	113.45	10.0154
00018	11.60 %	2020	5.00	113.45	10.0154
00018	11.60 %	2020	5.00	113.425	10.0180
00018	11.60 %	2020	25.00	113.50	10.0100
01006	10.25 %	2021	0.50	103.45	9.8488
01006	10.25 %	2021	5.00	103.05	9.8939
01006	10.25 %	2021	5.00	103.05	9.8939
01006	10.25 %	2021	5.00	102.90	9.9109
01006	10.25 %	2021	5.00	102.90	9.9109
01006	10.25 %	2021	50.00	103.05	9.8939
01006	10.25 %	2021	5.00	103.09	9.8894
01006	10.25 %	2021	5.00	102.90	9.9109
01006	10.25 %	2021	5.00	102.90	9.9109
01006	10.25 %	2021	0.02	103.35	9.8600
01006	10.25 %	2021	25.00	103.065	9.8922
01006	10.25 %	2021	5.00	103.05	9.8939
01006	10.25 %	2021	3.00	103.08	9.8905
01006	10.25 %	2021	5.00	103.05	9.8939
01006	10.25 %	2021	5.00	103.05	9.8939
01006	10.25 %	2021	5.00	103.05	9.8939
01006	10.25 %	2021	5.00	103.08	9.8905
01006	10.25 %	2021	25.00	103.05	9.8939
01006	10.25 %	2021	5.00	103.04	9.8950
01006	10.25 %	2021	5.00	103.03	9.8962
01006	10.25 %	2021	1.00	103.12	9.8860
01006	10.25 %	2021	5.00	103.06	9.8928
01006	10.25 %	2021	1.00	103.04	9.8950
01006	10.25 %	2021	1.00	103.12	9.8860
01006	10.25 %	2021	3.00	103.07	9.8916
01006	10.25 %	2021	5.00	103.07	9.8916
Contract Date : July 12, 2001					
94009	11.75 %	2001	4.75	100.505	7.2638
97004	12.69 %	2002	5.00	104.00	7.5799
98019	11.68 %	2002	15.00	104.34	7.3628
97011	11.15 %	2002	15.00	103.93	7.4592
97011	11.15 %	2002	25.00	103.97	7.4229
97011	11.15 %	2002	10.00	103.91	7.4773
94010	11.55 %	2002	0.50	104.39	8.0142
97012	6.00 %	2002	25.00	121.215	#
94003	12.50 %	2004	2.00	111.48	7.6940
94003	12.50 %	2004	5.00	111.58	7.6551

94003	12.50	%	2004	5.00	111.45	7.7057
94003	12.50	%	2004	5.00	111.42	7.7174
94003	12.50	%	2004	5.00	111.39	7.7291
94003	12.50	%	2004	5.00	111.53	7.6746
94003	12.50	%	2004	10.00	111.53	7.6746
94003	12.50	%	2004	10.00	111.50	7.6862
94003	12.50	%	2004	10.00	111.53	7.6746
94003	12.50	%	2004	5.00	111.47	7.6979
94003	12.50	%	2004	5.00	111.50	7.6862
94003	12.50	%	2004	10.00	111.55	7.6668
94003	12.50	%	2004	5.00	111.40	7.7252
94003	12.50	%	2004	15.00	111.34	7.7485
94003	12.50	%	2004	5.00	111.44	7.7096
94003	12.50	%	2004	10.00	111.55	7.6668
94003	12.50	%	2004	5.00	111.32	7.7563
94003	12.50	%	2004	5.00	111.59	7.6513
94003	12.50	%	2004	5.00	111.50	7.6862
94003	12.50	%	2004	5.00	111.42	7.7174
94003	12.50	%	2004	10.00	111.51	7.6824
94003	12.50	%	2004	5.00	111.46	7.7018
94003	12.50	%	2004	10.00	111.48	7.6940
94003	12.50	%	2004	5.00	111.45	7.7057
94003	12.50	%	2004	5.00	111.40	7.7252
94003	12.50	%	2004	5.00	111.42	7.7174
94003	12.50	%	2004	5.00	111.48	7.6940
94003	12.50	%	2004	5.00	111.48	7.6940
94003	12.50	%	2004	5.00	111.45	7.7057
94003	12.50	%	2004	5.00	111.40	7.7252
94003	12.50	%	2004	5.00	111.42	7.7174
94003	12.50	%	2004	5.00	111.46	7.7018
94003	12.50	%	2004	10.00	111.47	7.6979
94003	12.50	%	2004	5.00	111.50	7.6862
94003	12.50	%	2004	5.00	111.48	7.6940
94003	12.50	%	2004	10.00	111.40	7.7252
94003	12.50	%	2004	5.00	111.44	7.7096
94003	12.50	%	2004	10.00	111.40	7.7252
97007	12.59	%	2004	5.00	112.60	7.7038
97007	12.59	%	2004	5.00	112.60	7.7038
97007	12.59	%	2004	10.00	112.60	7.7038
97007	12.59	%	2004	5.00	112.60	7.7038
97007	12.59	%	2004	25.00	112.45	7.7577
97007	12.59	%	2004	5.00	112.35	7.7937
98022	11.98	%	2004	15.00	111.50	7.7902
98022	11.98	%	2004	15.00	111.55	7.7733
98022	11.98	%	2004	10.00	111.50	7.7902
97010	11.19	%	2005	10.00	111.41	7.8646
97010	11.19	%	2005	0.45	111.41	7.8646
97010	11.19	%	2005	5.00	111.67	7.7940
97010	11.19	%	2005	5.00	111.60	7.8130
97010	11.19	%	2005	5.00	111.74	7.7750
97010	11.19	%	2005	5.00	111.72	7.7804
97010	11.19	%	2005	5.00	111.70	7.7858
97010	11.19	%	2005	5.00	111.58	7.8184
97010	11.19	%	2005	5.00	111.54	7.8292
97010	11.19	%	2005	5.00	111.72	7.7804

97010	11.19	%	2005	5.00	111.51	7.8374
97010	11.19	%	2005	5.00	111.35	7.8809
97010	11.19	%	2005	5.00	111.50	7.8401
97010	11.19	%	2005	5.00	111.45	7.8537
99008	11.68	%	2006	5.00	114.16	8.0251
99008	11.68	%	2006	5.00	114.21	8.0133
99008	11.68	%	2006	10.00	114.25	8.0038
99008	11.68	%	2006	10.00	114.18	8.0204
99008	11.68	%	2006	5.00	114.17	8.0228
99008	11.68	%	2006	5.00	114.18	8.0204
99008	11.68	%	2006	5.00	114.20	8.0157
99008	11.68	%	2006	5.00	114.20	8.0157
99008	11.68	%	2006	5.00	114.16	8.0251
99008	11.68	%	2006	5.00	114.21	8.0133
99008	11.68	%	2006	10.00	114.20	8.0157
99008	11.68	%	2006	5.00	114.15	8.0275
99008	11.68	%	2006	5.00	114.21	8.0133
98005	11.75	%	2006	5.00	114.34	8.0566
98005	11.75	%	2006	5.00	114.36	8.0519
98005	11.75	%	2006	5.00	114.37	8.0495
98005	11.75	%	2006	5.00	114.49	8.0212
98005	11.75	%	2006	5.00	114.35	8.0543
98005	11.75	%	2006	5.00	114.36	8.0519
98009	11.90	%	2007	1.10	116.40	8.3117
98009	11.90	%	2007	5.00	116.33	8.3255
98009	11.90	%	2007	5.00	116.35	8.3216
98009	11.90	%	2007	10.00	116.36	8.3196
88008	11.50	%	2008	10.00	112.50	9.0134
98012	12.10	%	2008	1.00	115.28	9.0800
98012	12.10	%	2008	15.00	115.75	8.9957
00016	11.40	%	2008	5.00	115.35	8.4841
00016	11.40	%	2008	10.00	115.27	8.4979
00016	11.40	%	2008	10.00	115.23	8.5048
00016	11.40	%	2008	5.00	114.95	8.5534
00016	11.40	%	2008	5.00	115.00	8.5447
00016	11.40	%	2008	5.00	115.35	8.4841
00016	11.40	%	2008	5.00	115.35	8.4841
00016	11.40	%	2008	5.00	115.35	8.4841
00016	11.40	%	2008	5.00	115.35	8.4841
00016	11.40	%	2008	5.00	115.32	8.4893
00016	11.40	%	2008	5.00	115.18	8.5135
00016	11.40	%	2008	5.00	114.91	8.5603
00016	11.40	%	2008	5.00	115.20	8.5100
00016	11.40	%	2008	5.00	115.35	8.4841
00016	11.40	%	2008	5.00	115.31	8.4910
00016	11.40	%	2008	25.00	115.35	8.4841
00016	11.40	%	2008	10.00	115.24	8.5031
00016	11.40	%	2008	5.00	115.25	8.5014
00016	11.40	%	2008	10.00	115.25	8.5014
00016	11.40	%	2008	5.00	115.25	8.5014
00016	11.40	%	2008	5.00	114.97	8.5499
00016	11.40	%	2008	5.00	115.35	8.4841
00016	11.40	%	2008	5.00	115.225	8.5057
00016	11.40	%	2008	5.00	115.30	8.4927
00016	11.40	%	2008	5.00	115.26	8.4996

00016	11.40	%	2008	5.00	115.30	8.4927
00016	11.40	%	2008	5.00	115.13	8.5221
00016	11.40	%	2008	5.00	115.30	8.4927
00016	11.40	%	2008	5.00	115.35	8.4841
00016	11.40	%	2008	5.00	115.10	8.5273
00016	11.40	%	2008	5.00	115.17	8.5152
00016	11.40	%	2008	5.00	115.20	8.5100
00016	11.40	%	2008	5.00	115.05	8.5360
00016	11.40	%	2008	5.00	115.35	8.4841
00016	11.40	%	2008	5.00	115.35	8.4841
00016	11.40	%	2008	5.00	115.35	8.4841
00016	11.40	%	2008	5.00	115.35	8.4841
00016	11.40	%	2008	5.00	115.35	8.4841
00016	11.40	%	2008	5.00	115.35	8.4841
00016	11.40	%	2008	10.00	115.35	8.4841
00016	11.40	%	2008	5.00	115.35	8.4841
00016	11.40	%	2008	10.00	115.35	8.4841
00016	11.40	%	2008	10.00	115.25	8.5014
00016	11.40	%	2008	5.00	115.35	8.4841
00016	11.40	%	2008	5.00	115.35	8.4841
00016	11.40	%	2008	5.00	115.35	8.4841
00016	11.40	%	2008	5.00	115.20	8.5100
00016	11.40	%	2008	5.00	115.30	8.4927
00016	11.40	%	2008	5.00	115.35	8.4841
00016	11.40	%	2008	5.00	115.10	8.5273
00016	11.40	%	2008	5.00	115.20	8.5100
00016	11.40	%	2008	5.00	115.31	8.4910
00016	11.40	%	2008	5.00	115.27	8.4979
00016	11.40	%	2008	5.00	115.30	8.4927
00016	11.40	%	2008	5.00	115.15	8.5187
00016	11.40	%	2008	5.00	115.27	8.4979
00016	11.40	%	2008	5.00	115.27	8.4979
00016	11.40	%	2008	25.00	115.15	8.5187
00016	11.40	%	2008	25.00	115.15	8.5187
00016	11.40	%	2008	5.00	115.30	8.4927
00016	11.40	%	2008	5.00	114.93	8.5568
00016	11.40	%	2008	5.00	115.26	8.4996
00016	11.40	%	2008	5.00	115.00	8.5447
00016	11.40	%	2008	10.00	115.25	8.5014
00016	11.40	%	2008	10.00	115.16	8.5169
00016	11.40	%	2008	5.00	115.15	8.5187
00016	11.40	%	2008	5.00	115.15	8.5187
00016	11.40	%	2008	5.00	115.42	8.4720
00016	11.40	%	2008	5.00	115.22	8.5066
00016	11.40	%	2008	5.00	115.35	8.4841
00016	11.40	%	2008	5.00	115.15	8.5187
00016	11.40	%	2008	5.00	114.91	8.5603
98023	12.25	%	2008	2.00	116.70	9.0258
99006	11.99	%	2009	5.00	116.00	9.0621
99006	11.99	%	2009	5.00	115.85	9.0869
99006	11.99	%	2009	5.00	115.80	9.0952
99006	11.99	%	2009	10.00	115.75	9.1035
79002	7.00	%	2009	0.95	85.00	9.7732
00014	11.30	%	2010	10.00	113.00	9.1539
00014	11.30	%	2010	5.00	113.03	9.1493
00014	11.30	%	2010	5.00	113.01	9.1524

00014	11.30	%	2010	5.00	113.06	9.1448
00014	11.30	%	2010	5.00	113.06	9.1448
00014	11.30	%	2010	5.00	113.02	9.1509
00014	11.30	%	2010	5.00	113.05	9.1463
00014	11.30	%	2010	5.00	113.02	9.1509
00014	11.30	%	2010	5.00	112.95	9.1615
00014	11.30	%	2010	20.00	113.35	9.1008
00014	11.30	%	2010	15.00	113.00	9.1539
00014	11.30	%	2010	5.00	112.90	9.1691
00014	11.30	%	2010	5.00	112.90	9.1691
00010	10.95	%	2011	5.00	109.90	9.3875
01007	9.39	%	2011	2.40	101.37	9.1765
01007	9.39	%	2011	2.60	101.37	9.1765
00017	11.50	%	2011	5.00	114.40	9.3016
00017	11.50	%	2011	5.00	114.21	9.3280
00017	11.50	%	2011	15.00	113.95	9.3642
00017	11.50	%	2011	10.00	114.00	9.3573
00017	11.50	%	2011	10.00	114.48	9.2905
00017	11.50	%	2011	5.00	114.35	9.3085
00017	11.50	%	2011	5.00	114.20	9.3294
00017	11.50	%	2011	5.00	114.45	9.2947
00017	11.50	%	2011	5.00	114.47	9.2919
00017	11.50	%	2011	10.00	115.00	9.2186
00017	11.50	%	2011	5.00	114.48	9.2905
00017	11.50	%	2011	15.00	115.00	9.2186
00017	11.50	%	2011	10.00	114.48	9.2905
00017	11.50	%	2011	10.00	114.48	9.2905
00017	11.50	%	2011	5.00	114.25	9.3224
00017	11.50	%	2011	5.00	114.40	9.3016
00017	11.50	%	2011	5.00	114.49	9.2891
00017	11.50	%	2011	10.00	114.41	9.3002
00017	11.50	%	2011	5.00	114.40	9.3016
00017	11.50	%	2011	5.00	114.46	9.2933
00017	11.50	%	2011	5.00	114.45	9.2947
00017	11.50	%	2011	5.00	114.30	9.3155
00017	11.50	%	2011	5.00	114.64	9.2683
00017	11.50	%	2011	5.00	114.20	9.3294
00017	11.50	%	2011	5.00	114.28	9.3183
00017	11.50	%	2011	5.00	114.46	9.2933
00017	11.50	%	2011	5.00	114.30	9.3155
00017	11.50	%	2011	5.00	114.35	9.3085
00017	11.50	%	2011	5.00	114.35	9.3085
00017	11.50	%	2011	5.00	114.20	9.3294
00017	11.50	%	2011	10.00	114.47	9.2919
00017	11.50	%	2011	5.00	114.34	9.3099
00017	11.50	%	2011	5.00	114.34	9.3099
00017	11.50	%	2011	5.00	114.20	9.3294
00017	11.50	%	2011	10.00	114.40	9.3016
00017	11.50	%	2011	10.00	114.33	9.3113
00017	11.50	%	2011	5.00	114.20	9.3294
00017	11.50	%	2011	5.00	114.50	9.2877
00017	11.50	%	2011	10.00	114.20	9.3294
00017	11.50	%	2011	5.00	114.35	9.3085
00017	11.50	%	2011	5.00	114.35	9.3085
00017	11.50	%	2011	5.00	114.25	9.3224

00017	11.50	%	2011	5.00	114.45	9.2947
00017	11.50	%	2011	5.00	114.40	9.3016
00017	11.50	%	2011	5.00	114.50	9.2877
00017	11.50	%	2011	5.00	114.50	9.2877
00017	11.50	%	2011	5.00	114.50	9.2877
00017	11.50	%	2011	5.00	114.38	9.3044
00017	11.50	%	2011	5.00	114.80	9.2462
00017	11.50	%	2011	5.00	114.32	9.3127
00017	11.50	%	2011	5.00	114.35	9.3085
00017	11.50	%	2011	5.00	114.45	9.2947
00017	11.50	%	2011	5.00	114.49	9.2891
00017	11.50	%	2011	5.00	114.42	9.2988
00017	11.50	%	2011	5.00	114.42	9.2988
00017	11.50	%	2011	5.00	114.35	9.3085
00017	11.50	%	2011	5.00	114.46	9.2933
00017	11.50	%	2011	5.00	114.25	9.3224
00017	11.50	%	2011	5.00	114.36	9.3072
00017	11.50	%	2011	5.00	114.50	9.2877
00017	11.50	%	2011	5.00	114.10	9.3433
00017	11.50	%	2011	5.00	114.24	9.3238
00017	11.50	%	2011	5.00	114.22	9.3266
00017	11.50	%	2011	5.00	114.50	9.2877
00017	11.50	%	2011	5.00	114.24	9.3238
00017	11.50	%	2011	5.00	114.50	9.2877
00017	11.50	%	2011	5.00	114.46	9.2933
00017	11.50	%	2011	5.00	114.45	9.2947
00017	11.50	%	2011	5.00	114.30	9.3155
00012	11.03	%	2012	10.00	110.35	9.4942
00012	11.03	%	2012	5.00	110.42	9.4845
00012	11.03	%	2012	5.00	110.42	9.4845
00012	11.03	%	2012	5.00	110.38	9.4900
00012	11.03	%	2012	5.00	110.42	9.4845
00012	11.03	%	2012	5.00	111.25	9.3702
00012	11.03	%	2012	5.00	110.35	9.4942
00012	11.03	%	2012	5.00	110.35	9.4942
00012	11.03	%	2012	5.00	110.60	9.4596
00012	11.03	%	2012	5.00	110.32	9.4983
00012	11.03	%	2012	10.00	110.40	9.4873
00012	11.03	%	2012	5.00	110.60	9.4596
00012	11.03	%	2012	5.00	110.40	9.4873
00012	11.03	%	2012	5.00	110.40	9.4873
00012	11.03	%	2012	5.00	110.40	9.4873
00012	11.03	%	2012	5.00	110.40	9.4873
00012	11.03	%	2012	5.00	110.35	9.4942
00012	11.03	%	2012	5.00	110.35	9.4942
00012	11.03	%	2012	5.00	110.60	9.4596
00012	11.03	%	2012	5.00	110.95	9.4114
00012	11.03	%	2012	25.00	110.75	9.4389
00012	11.03	%	2012	20.00	110.50	9.4734
00012	11.03	%	2012	5.00	110.32	9.4983
00012	11.03	%	2012	5.00	110.42	9.4845
00012	11.03	%	2012	5.00	110.42	9.4845
00012	11.03	%	2012	15.00	110.40	9.4873
00012	11.03	%	2012	10.00	110.39	9.4887
00012	11.03	%	2012	10.00	110.42	9.4845

00012	11.03 %	2012	10.00	110.42	9.4845
00012	11.03 %	2012	1.00	110.72	9.4431
00012	11.03 %	2012	5.00	110.40	9.4873
00012	11.03 %	2012	10.00	110.60	9.4596
00012	11.03 %	2012	5.00	110.60	9.4596
00012	11.03 %	2012	5.00	110.62	9.4569
00012	11.03 %	2012	5.00	110.38	9.4900
00012	11.03 %	2012	5.00	110.40	9.4873
00012	11.03 %	2012	5.00	110.50	9.4734
00012	11.03 %	2012	5.00	110.40	9.4873
00012	11.03 %	2012	5.00	110.57	9.4638
00012	11.03 %	2012	5.00	110.61	9.4582
00012	11.03 %	2012	5.00	110.50	9.4734
00012	11.03 %	2012	10.00	110.58	9.4624
00012	11.03 %	2012	5.00	110.55	9.4665
00012	11.03 %	2012	5.00	110.37	9.4914
00012	11.03 %	2012	5.00	110.41	9.4859
00012	11.03 %	2012	5.00	110.41	9.4859
00012	11.03 %	2012	5.00	110.15	9.5219
00012	11.03 %	2012	5.00	110.19	9.5164
00012	11.03 %	2012	5.00	110.15	9.5219
00012	11.03 %	2012	5.00	110.19	9.5164
82005	9.00 %	2013	0.50	96.10	9.5535
01005	9.81 %	2013	10.00	102.85	9.4038
01005	9.81 %	2013	5.00	102.85	9.4038
01005	9.81 %	2013	20.00	102.72	9.4219
01005	9.81 %	2013	5.00	102.84	9.4052
01005	9.81 %	2013	10.00	103.11	9.3678
98021	12.40 %	2013	10.00	117.00	9.9497
98021	12.40 %	2013	0.50	116.19	10.0543
99020	11.83 %	2014	25.00	114.43	9.8577
01001	10.47 %	2015	5.00	106.15	9.6459
01001	10.47 %	2015	0.33	106.15	9.6459
01001	10.47 %	2015	5.00	106.15	9.6459
85007	11.50 %	2015	1.25	111.85	9.9059
01004	10.45 %	2018	15.00	105.26	9.8016
00008	10.70 %	2020	5.00	106.50	9.9261
01006	10.25 %	2021	0.25	103.11	9.8871
Total			6963.62		
B. State Government Securities					
Contract Date : July 12, 2001					
01224 10.53% KERALA GOVT STOCK					
2011			3.00	106.00	9.5662
Total			3.00		
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 11, 2001					
05/10/2001			22.50	98.3960	6.8997
Contract Date : July 12, 2001					
16/07/2001			1.00	99.9223	7.0762
28/09/2001			8.64	98.5262	6.9806

Total 32.14
(iii) 182 Day Bills (Maturity-wise)
(DD/MM/YYYY)

NIL

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

Contract Date : July 11, 2001			
31/05/2002	10.00	93.8150	7.4067
31/05/2002	5.00	93.8150	7.4067
28/06/2002	15.00	93.3315	7.3885
Contract Date : July 12, 2001			
04/10/2001	2.65	98.3589	7.2301
02/05/2002	10.00	94.3604	7.3997
17/05/2002	5.00	94.0897	7.3996
31/05/2002	15.00	93.8384	7.3997
31/05/2002	10.00	93.8150	7.4296
14/06/2002	15.00	93.5561	7.4396
Total	87.65		

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					
97004	12.69 % 2002	3.00	104.28	7.15	17
97011	11.15 % 2002	7.00	104.00	7.00	17
94009	11.75 % 2001	20.00	100.38	7.10	1
94009	11.75 % 2001	20.00	100.38	7.10	1
94009	11.75 % 2001	20.00	100.38	7.10	1
94009	11.75 % 2001	20.00	100.38	7.10	1
94009	11.75 % 2001	18.50	100.40	6.90	1
94009	11.75 % 2001	18.50	100.40	6.90	1
94009	11.75 % 2001	40.04	100.40	6.95	1
97011	11.15 % 2002	25.00	103.97	6.90	4
97011	11.15 % 2002	25.00	103.97	6.90	4
97011	11.15 % 2002	25.00	104.00	6.80	4
97011	11.15 % 2002	25.00	104.00	6.80	4
97011	11.15 % 2002	17.50	104.00	6.95	4
97011	11.15 % 2002	17.50	104.00	6.95	4
97012	6.00 % 2002	10.00	121.00	6.85	4
94003	12.50 % 2004	5.00	101.00	8.00	1
98022	11.98 % 2004	20.00	111.35	7.10	1
98022	11.98 % 2004	25.00	111.35	7.10	1
98022	11.98 % 2004	25.00	111.35	7.10	1
00011	10.20 % 2005	25.00	107.80	6.90	4
00011	10.20 % 2005	25.00	107.80	6.90	4
00011	10.20 % 2005	25.00	107.80	6.90	4
98009	11.90 % 2007	25.00	116.45	6.90	4
98009	11.90 % 2007	25.00	116.45	6.90	4
99005	12.32 % 2011	21.00	115.50	6.70	1
01007	9.39 % 2011	5.00	101.00	6.95	4

01007	9.39 %	2011	5.00	101.00	6.95	4
00017	11.50 %	2011	45.00	114.40	6.90	1
00012	11.03 %	2012	5.00	110.25	6.95	1
00012	11.03 %	2012	5.00	110.25	6.95	4
00012	11.03 %	2012	5.00	110.25	6.95	1
00012	11.03 %	2012	5.00	110.25	6.95	1
00012	11.03 %	2012	5.00	110.25	6.95	1
00012	11.03 %	2012	5.00	110.25	6.95	1
00012	11.03 %	2012	5.00	110.25	6.95	1
00012	11.03 %	2012	5.00	110.25	6.95	1
00012	11.03 %	2012	5.00	110.25	6.95	1
00012	11.03 %	2012	5.00	110.25	6.95	1
00012	11.03 %	2012	5.00	110.25	6.95	1
00012	11.03 %	2012	5.00	110.25	6.95	1
00012	11.03 %	2012	5.00	110.25	6.95	1
00012	11.03 %	2012	5.00	110.25	6.95	1
00012	11.03 %	2012	5.00	110.25	6.95	1
00012	11.03 %	2012	25.00	110.25	7.25	1
00012	11.03 %	2012	25.00	110.25	7.25	1
00012	11.03 %	2012	25.00	110.25	7.25	1
01005	9.81 %	2013	5.00	102.85	6.95	4
01005	9.81 %	2013	5.00	102.85	6.95	4
01005	9.81 %	2013	5.00	102.85	6.95	4
01005	9.81 %	2013	5.00	102.85	6.95	4
01005	9.81 %	2013	5.00	102.85	6.95	4
01005	9.81 %	2013	5.00	102.85	6.95	4
01005	9.81 %	2013	5.00	102.85	6.95	4
01005	9.81 %	2013	5.00	102.85	6.95	4
01005	9.81 %	2013	5.00	102.85	6.95	4
01005	9.81 %	2013	19.25	102.90	6.80	4
01004	10.45 %	2018	5.00	105.15	6.95	4
01004	10.45 %	2018	5.00	105.15	6.95	4
01004	10.45 %	2018	5.00	105.15	6.95	4
01004	10.45 %	2018	5.00	105.15	6.95	4
01004	10.45 %	2018	5.00	105.15	6.95	4
01004	10.45 %	2018	5.00	105.15	6.95	4
01006	10.25 %	2021	25.00	102.97	7.40	7
Total			862.29			
B. State Government Securities				NIL		
C. Treasury Bills				NIL		
(i) 14 Day Bills (Maturity-wise)						
(DD/MM/YYYY)				NIL		
(ii) 91 Day Bills (Maturity-wise)						
(DD/MM/YYYY)						
28/09/2001			25.00	98.5158	6.90	5
Total			25.00			
(iii) 182 Day Bills (Maturity-wise)						
(DD/MM/YYYY)				NIL		
(iv) 364 Day Bills (Maturity-wise)						
(DD/MM/YYYY)						
15/11/2001			25.00	97.5912	6.90	5

15/11/2001	25.00	97.5912	6.90	5
07/02/2002	15.00	95.9958	6.90	5
28/06/2002	25.00	93.2980	6.90	2
Total	90.00			

* Relate to the first leg of Repos
YTM(indicative) will depend upon assumed rate of inflation
Date : 13 July 2001

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