

**Table 186 : Secondary Market Outright Transactions in  
Government Securities (Face Value) # (Part 1 of 7)**

(Amount in Rs. crore)

| Week Ended |          | Central Govt. Dated Securities Maturing in the Year |         |         |         |         |                      |         |         |         |         | (Amount in Rs. Crore) |
|------------|----------|-----------------------------------------------------|---------|---------|---------|---------|----------------------|---------|---------|---------|---------|-----------------------|
|            |          | 1997-98                                             | 1998-99 | 1999-00 | 2000-01 | 2001-02 | 2002-03 <sup>A</sup> | 2003-04 | 2004-05 | 2005-06 | 2006-07 | 2007 & above          |
| 1          |          | 2                                                   | 3       | 4       | 5       | 6       | 7                    | 8       | 9       | 10      | 11      | 12                    |
| 1997-98    |          |                                                     |         |         |         |         |                      |         |         |         |         |                       |
| 4-Apr-97   | Amount   | 122                                                 | 370     | 338     | 638     | 123     | 165                  | 67      | 2       | 238     | 14      | 0.49                  |
|            | YTM% Min | 9.2072                                              | 9.6597  | 11.5007 | 12.4363 | 12.5924 | 12.7561              | 13.1684 | -       | 13.0108 | 13.1559 | -                     |
|            | YTM% Max | 9.7342                                              | 12.4043 | 12.9943 | 13.1447 | 13.1626 | 13.2777              | 13.4329 | -       | 13.5392 | 13.1559 | -                     |
| 11-Apr-97  | Amount   | 408                                                 | 179     | 455     | 324     | 165     | 689                  | 26      | -       | 237     | 17      | -                     |
|            | YTM% Min | 4.6776                                              | 9.3022  | 11.0158 | 11.8706 | 12.0639 | 12.1736              | 12.8783 | -       | 12.6501 | 13.0656 | -                     |
|            | YTM% Max | 11.0412                                             | 11.5683 | 12.5825 | 12.8501 | 12.8083 | 12.9655              | 13.1113 | -       | 13.3462 | 13.1194 | -                     |
| 18-Apr-97  | Amount   | 206                                                 | 383     | 121     | 82      | 75      | 418                  | 65      | 1       | 30      | 0.32    | -                     |
|            | YTM% Min | 3.1491                                              | 8.6147  | 10.2727 | 11.3211 | 11.8518 | 12.0733              | 12.7164 | -       | 12.968  | -       | -                     |
|            | YTM% Max | 9.5548                                              | 11.0823 | 12.0001 | 12.7911 | 12.8268 | 12.6816              | 12.8623 | -       | 13.0154 | -       | -                     |
| 25-Apr-97  | Amount   | 307                                                 | 808     | 275     | 347     | 213     | 496                  | 78      | 11      | 94      | 67      | 1294                  |
|            | YTM% Min | 5.895                                               | 8.5043  | 9.4322  | 10.6787 | 10.9804 | 11.3282              | 12.0595 | 12.1149 | 12.2143 | 12.3841 | 12.6912               |
|            | YTM% Max | 8.6285                                              | 10.4114 | 11.0643 | 11.9758 | 11.9957 | 12.1752              | 12.6606 | 12.1732 | 12.9057 | 12.9559 | 13.0498               |
| 2-May-97   | Amount   | 593                                                 | 214     | 114     | 55      | 71      | 198                  | 52      | -       | 50      | 10      | 301                   |
|            | YTM% Min | 6.7166                                              | 8.9328  | 10.5375 | 11.0042 | 11.3119 | 11.3962              | 12.3295 | -       | 12.4005 | 12.6303 | 12.7343               |
|            | YTM% Max | 8.1215                                              | 10.4059 | 11.2782 | 12.1733 | 11.9655 | 12.3042              | 12.5758 | -       | 12.6619 | 12.7348 | 12.9303               |
| 9-May-97   | Amount   | 135                                                 | 142     | 179     | 180     | 41      | 94                   | 23      | -       | 23      | 7       | 188                   |
|            | YTM% Min | 7.2845                                              | 10.1177 | 11.2259 | 11.6327 | 12.0419 | 12.2378              | 12.6812 | -       | 12.647  | 12.8073 | 12.9174               |
|            | YTM% Max | 8.8889                                              | 11.2256 | 12.1618 | 12.5421 | 12.3267 | 12.6931              | 12.9399 | -       | 12.7766 | 12.8073 | 13.0291               |
| 16-May-97  | Amount   | 164                                                 | 120     | 122     | 89      | 70      | 1081                 | 60      | -       | 15      | -       | 116                   |
|            | YTM% Min | 6.7932                                              | 9.9894  | 10.9685 | 11.8809 | 11.9859 | 12.261               | 12.676  | -       | 12.5387 | -       | 12.9052               |
|            | YTM% Max | 7.3962                                              | 11.6847 | 11.7253 | 12.2909 | 12.2237 | 12.6894              | 12.7704 | -       | 12.7482 | -       | 12.9378               |
| 23-May-97  | Amount   | 60                                                  | 83      | 139     | 75      | 12      | 335                  | 53      | -       | 0.5     | 0.07    | 75                    |
|            | YTM% Min | 6.2505                                              | 9.6074  | 10.906  | 11.8649 | 12.1365 | 12.0739              | 12.5987 | -       | -       | -       | 12.864                |
|            | YTM% Max | 7.3399                                              | 10.7234 | 11.6129 | 12.3303 | 12.1519 | 12.6327              | 12.7028 | -       | -       | -       | 12.918                |
| 30-May-97  | Amount   | 91                                                  | 38      | 66      | 1747    | 15      | 222                  | 53      | -       | 102     | -       | 172                   |
|            | YTM% Min | 6.2999                                              | 9.7893  | 11.2816 | 11.8326 | 12.1227 | 12.4506              | 12.5793 | -       | 12.4531 | -       | 12.8444               |
|            | YTM% Max | 6.7143                                              | 11.0921 | 12.2147 | 12.4005 | 12.445  | 12.6145              | 12.633  | -       | 12.7618 | -       | 12.8971               |
| 6-Jun-97   | Amount   | 306                                                 | 249     | 90      | 1472    | 116     | 519                  | 34      | -       | 22      | 0.08    | 145                   |
|            | YTM% Min | 6.4272                                              | 9.4985  | 11.0532 | 11.6619 | 12.1549 | 12.2793              | 12.6283 | -       | 12.796  | -       | 12.7718               |
|            | YTM% Max | 9.6103                                              | 11.3029 | 11.8587 | 12.3851 | 12.5062 | 12.6358              | 12.7205 | -       | 12.8329 | -       | 12.9507               |
| 13-Jun-97  | Amount   | 146                                                 | 214     | 202     | 865     | 40      | 364                  | 25      | -       | 5       | 3       | 145                   |
|            | YTM% Min | 7.7591                                              | 9.5011  | 10.8405 | 11.7261 | 12.1554 | 12.1826              | 12.561  | -       | 12.892  | -       | 12.7714               |
|            | YTM% Max | 9.4282                                              | 10.9653 | 11.4877 | 12.1823 | 12.1721 | 12.5413              | 12.6081 | -       | 12.892  | -       | 12.9513               |
| 20-Jun-97  | Amount   | 72                                                  | 186     | 47      | 647     | 105     | 260                  | 153     | 297     | 18      | 6       | 98                    |
|            | YTM% Min | 7.368                                               | 9.2739  | 10.6926 | 11.6232 | 11.9552 | 12.1433              | 12.3782 | 12.3826 | 12.2639 | 12.6865 | 12.6629               |
|            | YTM% Max | 8.0529                                              | 10.5969 | 11.0291 | 12.0056 | 12.1484 | 12.3933              | 12.5453 | 12.5788 | 12.5219 | 12.6865 | 12.7829               |
| 27-Jun-97  | Amount   | 175                                                 | 300     | 205     | 914     | 173     | 100                  | 238     | 624     | 20      | 2       | 144                   |
|            | YTM% Min | 5.9389                                              | 9.0138  | 10.3415 | 11.3478 | 11.7324 | 12.0707              | 12.2235 | 12.2736 | 12.416  | -       | 12.5034               |
|            | YTM% Max | 9.2985                                              | 10.4074 | 11.3143 | 11.9318 | 11.9555 | 13.7495              | 12.579  | 12.5882 | 12.581  | -       | 12.6891               |
| 4-Jul-97   | Amount   | 159                                                 | 245     | 66      | 533     | 66      | 140                  | 43      | 678     | 31      | 5       | 106                   |
|            | YTM% Min | 8.0403                                              | 8.9654  | 10.264  | 11.0659 | 11.6243 | 12.0132              | 12.3891 | 12.4047 | 12.3744 | 12.4994 | 12.5551               |
|            | YTM% Max | 8.4761                                              | 10.2334 | 11.1408 | 11.7337 | 11.7422 | 12.2188              | 12.4336 | 12.533  | 12.5467 | 12.4994 | 12.5818               |
| 11-Jul-97  | Amount   | 351                                                 | 660     | 371     | 1314    | 20      | 313                  | 250     | 1350    | 13      | -       | 184                   |
|            | YTM% Min | 6.7167                                              | 8.2817  | 9.9592  | 10.6923 | 11.5843 | 11.8508              | 12.1653 | 12.2388 | 12.4416 | -       | 12.3699               |
|            | YTM% Max | 8.6749                                              | 11.5299 | 11.41   | 11.6276 | 11.6617 | 12.2238              | 12.3779 | 12.5573 | 12.4416 | -       | 12.8024               |
| 18-Jul-97  | Amount   | 97                                                  | 295     | 162     | 622     | 90      | 317                  | 212     | 1093    | -       | -       | 58                    |
|            | YTM% Min | 6.3235                                              | 7.8108  | 9.2524  | 10.3322 | 10.8934 | 11.3344              | 11.6034 | 11.7041 | -       | -       | 11.8985               |
|            | YTM% Max | 6.9459                                              | 9.7174  | 10.8603 | 11.1392 | 11.4915 | 11.938               | 12.1674 | 12.2597 | -       | -       | 12.3698               |
| 25-Jul-97  | Amount   | 80                                                  | 312     | 256     | 1029    | 75      | 493                  | 1735    | 1139    | 30      | 51      | 325                   |
|            | YTM% Min | 3.8152                                              | 7.6701  | 8.8491  | 9.9882  | 10.6101 | 10.922               | 11.3518 | 11.508  | 11.7623 | 11.752  | 11.6591               |
|            | YTM% Max | 6.5349                                              | 9.0179  | 9.8314  | 10.8409 | 11.1272 | 11.7261              | 11.7204 | 12.0414 | 11.8852 | 11.9367 | 11.9994               |
| 1-Aug-97   | Amount   | 38                                                  | 148     | 35      | 857     | 1057    | 330                  | 592     | 1013    | 25      | 41      | 54                    |
|            | YTM% Min | 6.3068                                              | 7.6978  | 8.9244  | 10.0734 | 10.5831 | 10.8397              | 11.1439 | 11.3197 | 11.5007 | 11.4929 | 11.6382               |
|            | YTM% Max | 7.7047                                              | 8.8510  | 9.8543  | 10.6470 | 10.8306 | 11.2179              | 11.5197 | 11.5749 | 11.6994 | 11.7516 | 11.7807               |
| 8-Aug-97   | Amount   | 147                                                 | 192     | 30      | 919     | 687     | 418                  | 472     | 1005    | 33      | 10      | 65                    |
|            | YTM% Min | 6.2813                                              | 7.9227  | 9.2133  | 10.1756 | 10.5597 | 10.7737              | 11.0799 | 11.2307 | 11.4122 | 11.4665 | 11.4807               |
|            | YTM% Max | 6.7296                                              | 9.0487  | 10.6229 | 10.6364 | 10.6952 | 11.1243              | 11.2364 | 11.3447 | 11.4866 | 11.6654 | 11.7662               |
| 15-Aug-97  | Amount   | 13                                                  | 73      | 25      | 358     | 545     | 114                  | 303     | 1291    | 1754    | 20      | 79                    |

|           |          |        |         |         |         |         |         |         |         |         |         |         |
|-----------|----------|--------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|
|           | YTM% Min | 6.9688 | 8.2526  | 9.3384  | 10.2717 | 10.6104 | 10.7485 | 10.9417 | 11.0415 | 11.0794 | 11.2464 | 11.2367 |
|           | YTM% Max | 6.9688 | 9.1024  | 9.6029  | 10.6340 | 10.6506 | 11.0519 | 11.1859 | 11.2499 | 11.1322 | 11.4467 | 11.5739 |
| 22-Aug-97 | Amount   | 81     | 150     | 25      | 204     | 345     | 55      | 265     | 738     | 265     | -       | 113     |
|           | YTM% Min | 6.6918 | 8.4608  | 9.5615  | 10.3227 | 10.6210 | 10.7699 | 10.9659 | 11.0603 | 11.0781 | -       | 11.2599 |
|           | YTM% Max | 8.7980 | 9.3170  | 9.8824  | 10.6951 | 10.9962 | 11.0592 | 11.1988 | 11.2662 | 11.2139 | -       | 11.3328 |
| 29-Aug-97 | Amount   | 5      | 65      | 35      | 304     | 139     | 236     | 176     | 266     | 73      | 5       | 30      |
|           | YTM% Min | 8.8411 | 8.5490  | 10.2595 | 10.3161 | 10.7334 | 11.0100 | 11.1157 | 11.2227 | 11.1498 | -       | 11.3067 |
|           | YTM% Max | 8.8411 | 9.2011  | 10.9389 | 11.4551 | 11.4786 | 11.6898 | 11.7603 | 11.7759 | 11.5609 | -       | 11.7248 |
| 5-Sep-97  | Amount   | 10     | 240     | 30      | 496     | 90      | 1947    | 201     | 301     | 128     | 11      | 106     |
|           | YTM% Min | 8.7586 | 8.2720  | 10.1424 | 10.6209 | 10.8019 | 11.0126 | 11.1143 | 11.2832 | 11.1392 | 11.5005 | 11.5010 |
|           | YTM% Max | 8.7586 | 9.9924  | 10.5160 | 11.1303 | 11.1750 | 11.4820 | 11.4462 | 11.7046 | 11.2840 | 11.5005 | 11.6405 |
| 12-Sep-97 | Amount   | 1      | 166     | 65      | 146     | 40      | 212     | 120     | 151     | 21      | -       | 7       |
|           | YTM% Min | -      | 8.2067  | 10.2127 | 10.7587 | 10.9872 | 11.1350 | 11.2772 | 11.4254 | 11.1958 | -       | -       |
|           | YTM% Max | -      | 10.2352 | 10.6976 | 11.1040 | 11.2180 | 11.2579 | 11.5964 | 11.7081 | 11.6915 | -       | -       |
| 19-Sep-97 | Amount   | -      | 110     | 81      | 191     | 85      | 63      | 23      | 289     | 12      | 5       | 31      |
|           | YTM% Min | -      | 8.6057  | 10.2596 | 10.7771 | 11.0519 | 11.1469 | 11.3906 | 11.5480 | 11.9177 | 11.9264 | 11.9475 |
|           | YTM% Max | -      | 10.3822 | 10.8610 | 11.2378 | 11.1578 | 11.5001 | 11.6072 | 11.9312 | 12.1404 | 11.9264 | 12.0250 |
| 26-Sep-97 | Amount   | -      | 121     | 292     | 311     | 233     | 203     | 309     | 178     | 43      | 5       | 36      |
|           | YTM% Min | -      | 8.7082  | 9.9408  | 10.5578 | 10.9214 | 11.1452 | 11.4296 | 11.5208 | 11.3114 | 11.9276 | 11.7807 |
|           | YTM% Max | -      | 10.4781 | 10.7024 | 11.1937 | 11.5024 | 11.4101 | 11.6940 | 11.7488 | 11.7996 | 11.9276 | 12.1000 |

(Amount in Rs. crore)

| Week           |          | St. Govt.  | Treasury Bills (Residual Maturity in Days) |        |        |         | RBI Open Market Operation* |          |
|----------------|----------|------------|--------------------------------------------|--------|--------|---------|----------------------------|----------|
| Ended          |          | Securities | Upto 14                                    | 15-91  | 92-182 | 183-364 | Sales                      | Purchase |
| 1              |          | 13         | 14                                         | 15     | 16     | 17      | 18                         | 19       |
| <b>1997-98</b> |          |            |                                            |        |        |         |                            |          |
| 4-Apr-97       | Amount   | 1          | 199                                        | 319    | 163    | 188     | 879                        | 0        |
|                | YTM% Min | -          | 3.2419                                     | 4.736  | 8.0278 | 8.6263  |                            |          |
|                | YTM% Max | -          | 6.682                                      | 8.1776 | 9.8231 | 10.2219 |                            |          |
| 11-Apr-97      | Amount   | 3          | 35                                         | 555    | 348    | 223     | 717                        | 0        |
|                | YTM% Min | -          | 2.9853                                     | 3.2415 | 6.1331 | 8.1276  |                            |          |
|                | YTM% Max | -          | 3.9877                                     | 7.8782 | 8.5765 | 9.5738  |                            |          |
| 18-Apr-97      | Amount   | 3          | 19                                         | 167    | 60     | 955     | 211                        | 0        |
|                | YTM% Min | -          | 3.0404                                     | 3.9882 | 5.9836 | 7.6788  |                            |          |
|                | YTM% Max | -          | 5.4866                                     | 6.3129 | 8.2773 | 9.4241  |                            |          |
| 25-Apr-97      | Amount   | 2          | 78                                         | 222    | 62     | 776     | 314                        | 0        |
|                | YTM% Min | -          | 1.4926                                     | 2.9911 | 5.8338 | 7.9781  |                            |          |
|                | YTM% Max | -          | 4.2377                                     | 5.9835 | 6.7812 | 8.8257  |                            |          |
| 2-May-97       | Amount   | -          | 6                                          | 36     | 13     | 1070    | 1                          | 0        |
|                | YTM% Min | -          | 2.9908                                     | 3.6892 | 6.6317 | 8.1277  |                            |          |
|                | YTM% Max | -          | 2.9908                                     | 6.4325 | 6.6317 | 9.0252  |                            |          |
| 9-May-97       | Amount   | 217        | 33                                         | 226    | 75     | 259     | 23                         | 0        |
|                | YTM% Min | 13.0391    | 4.9864                                     | 6.4319 | 7.3797 | 8.8756  |                            |          |
|                | YTM% Max | 13.0577    | 5.9833                                     | 8.4769 | 8.9755 | 9.6236  |                            |          |
| 16-May-97      | Amount   | 84         | 26                                         | 101    | 185    | 216     | 8                          | 0        |
|                | YTM% Min | 13.0217    | 3.9915                                     | 6.8811 | 8.0778 | 8.9255  |                            |          |
|                | YTM% Max | 13.0517    | 5.7367                                     | 8.4767 | 8.9754 | 9.4241  |                            |          |
| 23-May-97      | Amount   | 26         | 9                                          | 52     | 52     | 438     | 31                         | 0        |
|                | YTM% Min | 13.0008    | 4.4875                                     | 6.4329 | 8.4766 | 8.8756  |                            |          |
|                | YTM% Max | 13.0283    | 4.4875                                     | 7.4792 | 8.6263 | 9.4241  |                            |          |
| 30-May-97      | Amount   | 11         | 28                                         | 135    | 215    | 387     | 4                          | 0        |
|                | YTM% Min | 12.9902    | 4.9882                                     | 6.2329 | 7.9781 | 8.8257  |                            |          |
|                | YTM% Max | 12.9994    | 5.4345                                     | 7.6284 | 8.5766 | 9.5239  |                            |          |
| 6-Jun-97       | Amount   | 75         | 19                                         | 136    | 70     | 659     | 18                         | 0        |
|                | YTM% Min | 12.9676    | 4.491                                      | 5.8836 | 7.1305 | 8.5764  |                            |          |
|                | YTM% Max | 13.0443    | 5.2346                                     | 7.0803 | 8.4766 | 9.5649  |                            |          |
| 13-Jun-97      | Amount   | 22         | 43                                         | 70     | 5      | 704     | 48                         | 0        |
|                | YTM% Min | 12.9434    | 4.8875                                     | 5.4843 | 6.8811 | 8.2274  |                            |          |
|                | YTM% Max | 12.962     | 6.8822                                     | 7.1302 | 6.8811 | 9.3881  |                            |          |
| 20-Jun-97      | Amount   | 68         | 205                                        | 92     | 3      | 87      | 0.07                       | 0        |
|                | YTM% Min | 12.8158    | 2.0021                                     | 5.4853 | -      | 8.7459  |                            |          |
|                | YTM% Max | 12.9611    | 5.3839                                     | 7.1306 | -      | 8.9753  |                            |          |
| 27-Jun-97      | Amount   | 36         | 24                                         | 112    | 10     | 163     | 2                          | 0        |
|                | YTM% Min | 12.6812    | 3.988                                      | 4.4883 | 7.1306 | 8.726   |                            |          |
|                | YTM% Max | 12.7885    | 4.7372                                     | 6.9309 | 7.1306 | 8.9754  |                            |          |
| 4-Jul-97       | Amount   | 32         | 44                                         | 149    | 30     | 310     | 9                          | 0        |
|                | YTM% Min | 12.6357    | 4.1216                                     | 5.2348 | 7.2301 | 8.4269  |                            |          |
|                | YTM% Max | 12.7247    | 5.4865                                     | 6.9811 | 7.2801 | 8.8258  |                            |          |
| 11-Jul-97      | Amount   | 32         | 1124                                       | 46     | 1      | 719     | 36                         | 0        |
|                | YTM% Min | 12.4146    | 4.1397                                     | 6.3824 | -      | 7.4794  |                            |          |

|           |          |         |        |        |        |        |      |   |
|-----------|----------|---------|--------|--------|--------|--------|------|---|
|           | YTM% Max | 12.6352 | 5.2355 | 6.6818 | -      | 8.8257 |      |   |
| 18-Jul-97 | Amount   | 15      | 207    | 60     | -      | 478    | 39   | 0 |
|           | YTM% Min | 12.104  | 1.9949 | 4.9866 | -      | 7.1304 |      |   |
|           | YTM% Max | 12.5373 | 4.9463 | 6.482  | -      | 8.1775 |      |   |
| 25-Jul-97 | Amount   | 17      | 240    | 175    | 16     | 717    | 17   | 0 |
|           | YTM% Min | 11.9416 | 2.4941 | 6.0836 | 6.3824 | 7.0307 |      |   |
|           | YTM% Max | 12.0007 | 4.9463 | 6.5818 | 6.8811 | 8.5266 |      |   |
| 1-Aug-97  | Amount   | 0.37    | 243    | 266    | -      | 47     | 2    | 0 |
|           | YTM% Min | -       | 3.9915 | 5.2359 | -      | 7.6789 |      |   |
|           | YTM% Max | -       | 4.9463 | 7.1804 | -      | 8.2274 |      |   |
| 8-Aug-97  | Amount   | 42      | 279    | 124    | 10     | 512    | 3    | 0 |
|           | YTM% Min | 11.6464 | 4.4872 | 5.7345 | 7.4794 | 7.2301 |      |   |
|           | YTM% Max | 11.7544 | 5.2849 | 6.5319 | 7.4794 | 8.1277 |      |   |
| 15-Aug-97 | Amount   | 3       | 222    | 108    | -      | 64     | 0    | 0 |
|           | YTM% Min | -       | 3.8874 | 5.7345 | -      | 7.7487 |      |   |
|           | YTM% Max | -       | 4.9889 | 6.6814 | -      | 7.9781 |      |   |
| 22-Aug-97 | Amount   | -       | 256    | 161    | -      | 396    | 0.07 | 0 |
|           | YTM% Min | -       | 4.9463 | 5.0869 | -      | 7.9781 |      |   |
|           | YTM% Max | -       | 5.9831 | 7.2294 | -      | 8.3769 |      |   |
| 29-Aug-97 | Amount   | 27      | 206    | 127    | 60     | 275    | 0.03 | 0 |
|           | YTM% Min | 11.5197 | 4.9463 | 5.1856 | 8.0777 | 8.2274 |      |   |
|           | YTM% Max | 11.8771 | 6.4321 | 7.0803 | 8.3769 | 8.7261 |      |   |
| 5-Sep-97  | Amount   | 8       | 252    | 62     | 79     | 963    | 0.03 | 0 |
|           | YTM% Min | 11.6507 | 1.9924 | 5.9839 | 7.1305 | 7.9780 |      |   |
|           | YTM% Max | 11.6507 | 6.1342 | 6.7316 | 8.2772 | 8.7260 |      |   |
| 12-Sep-97 | Amount   | 8       | 225    | 102    | 70     | 252    | 1    | 0 |
|           | YTM% Min | 11.6908 | 1.9933 | 4.9855 | 7.4793 | 7.9781 |      |   |
|           | YTM% Max | 11.6908 | 5.4865 | 6.2832 | 7.9781 | 8.6486 |      |   |
| 19-Sep-97 | Amount   | 10      | 238    | 43     | 17     | 381    | 0.09 | 0 |
|           | YTM% Min | 11.8173 | 4.2375 | 5.8846 | 7.9782 | 8.3771 |      |   |
|           | YTM% Max | 11.8242 | 6.4299 | 8.0780 | 8.0279 | 8.6762 |      |   |
| 26-Sep-97 | Amount   | 0.12    | 64     | 48     | 20     | 237    | 1    | 0 |
|           | YTM% Min | -       | 4.4965 | 5.9839 | 7.9281 | 8.3769 |      |   |
|           | YTM% Max | -       | 9.7222 | 9.5735 | 8.2275 | 8.6761 |      |   |

# As reported in SGL Accounts at RBI, Mumbai.

\* RBI's sales and purchases include transactions in other offices also.

^ While Face Value transacted for 6.00% Capital Indexed Bond 2002 has been included in the amount for the maturity year 2002-03, YTM's (% Indicative) have not been included in YTM% Minimum and YTM% Maximum.

**Note :** Minimum and Maximum YTM's (% Indicative) include transactions of standard lot size (Rs. 5 crore or more) only.