

**Table 186 : Secondary Market Outright Transactions in
Government Securities (Face Value) # (Part 2 of 7)**

(Amount in Rs. crore)

		Central Govt. Dated Securities Maturing in the Year										
Week Ended		1997-98	1998-99	1999-00	2000-01	2001-02	2002-03^	2003-04	2004-05	2005-06	2006-07	2007 & above
1		2	3	4	5	6	7	8	9	10	11	12
1997-98												
3-Oct-97	Amount	-	196	111	165	181	116	174	135	28	10	28
	YTM% Min	-	8.8057	10.0332	10.5144	10.8589	11.1316	11.3257	11.4597	11.3504	11.6816	11.7045
	YTM% Max	-	9.8967	10.3960	10.8354	11.2610	11.3060	11.5713	11.5598	11.6838	11.6816	11.8057
10-Oct-97	Amount	10	218	204	373	577	368	380	441	351	10	128
	YTM% Min	8.4756	8.3479	9.2137	10.1079	10.5463	10.7664	10.9507	11.0424	11.1138	11.5284	11.3892
	YTM% Max	8.4866	9.7587	10.2402	10.9972	10.9943	11.2504	11.4604	11.4694	11.5021	11.5284	11.6373
17-Oct-97	Amount	5	269	175	358	462	530	249	281	195	20	42
	YTM% Min	8.1085	8.2733	9.0901	10.0197	10.4404	10.6147	10.8253	11.0123	11.0937	11.2012	11.3456
	YTM% Max	8.1085	9.0853	9.9429	10.5011	10.6852	10.9860	11.0594	11.2048	11.3729	11.3111	11.6093
24-Oct-97	Amount	5	163	295	466	1051	792	363	547	587	39	250
	YTM% Min	8.3122	8.0074	8.4293	9.4621	9.8825	10.2484	10.4627	10.6595	10.7028	10.8233	10.8409
	YTM% Max	8.3122	9.0220	9.8923	10.1581	10.5599	10.7090	11.0231	11.0893	11.2681	11.1831	11.5071
31-Oct-97	Amount	6	90	176	150	498	523	283	445	781	180	779
	YTM% Min	-	7.8783	8.3517	9.5515	9.8737	10.1835	10.3922	10.5812	10.6619	10.7699	10.8291
	YTM% Max	-	8.3432	9.4889	9.8134	10.0539	10.4563	10.6326	10.7598	10.9109	10.8588	11.1224
7-Nov-97	Amount	-	140	51	291	235	251	338	260	129	25	899
	YTM% Min	-	8.0171	8.4899	9.5709	9.8830	10.2444	10.4235	10.6045	10.6614	10.7699	10.8294
	YTM% Max	-	8.5139	9.5881	10.1486	9.9516	10.4330	10.5610	10.6533	10.7685	10.7717	11.5530
14-Nov-97	Amount	-	247	117	235	140	345	161	330	183	207	178
	YTM% Min	-	8.0234	8.5750	9.5799	9.9080	10.2224	10.4223	10.5189	10.6780	10.7574	10.8289
	YTM% Max	-	8.7824	9.7691	10.0520	10.2175	10.4602	10.6313	10.6995	10.9302	10.9190	11.4316
21-Nov-97	Amount	-	127	67	337	265	337	120	186	333	109	96
	YTM% Min	-	8.0898	8.4442	9.6024	9.9010	10.2050	10.4620	10.6405	10.6902	10.7512	10.8690
	YTM% Max	-	8.6937	9.8194	10.1629	10.0200	10.4107	10.6109	10.6889	10.9323	10.9050	11.4233
28-Nov-97	Amount	-	201	120	200	325	183	74	325	276	51	145
	YTM% Min	-	8.0310	8.5979	9.7406	9.9445	10.2149	10.4558	10.6580	10.7006	10.8282	10.8817
	YTM% Max	-	8.6033	9.7686	10.0594	10.1367	10.3756	10.6218	10.6979	10.9273	10.9976	11.5061
5-Dec-97	Amount	-	254	20	215	271	115	105	245	128	50	96
	YTM% Min	-	8.2092	9.5287	9.6040	9.9697	10.3256	10.5735	10.7464	10.7081	10.9196	10.8128
	YTM% Max	-	9.2630	9.9578	10.3403	10.5033	10.9782	10.8891	11.1140	11.3114	11.3162	11.3294
12-Dec-97	Amount	10	101	69	351	335	150	252	59	159	10	10
	YTM% Min	9.1203	8.6607	9.7575	10.1473	10.4024	10.6330	10.8287	10.9394	10.9521	11.1262	11.4437
	YTM% Max	9.1203	9.9284	10.5923	11.0329	11.0657	11.0235	11.3317	11.0543	11.3031	11.1262	11.4949
19-Dec-97	Amount	-	20	20	73	41	341	216	320	60	22	26
	YTM% Min	-	9.7388	9.5929	10.7123	10.8970	10.9997	11.0802	11.1886	11.1205	11.3496	11.4440
	YTM% Max	-	9.7388	10.1657	11.1194	11.2862	11.1385	11.3533	11.2417	11.2233	11.8771	11.4954
26-Dec-97	Amount	-	91	13	241	427	146	276	240	125	10	15
	YTM% Min	-	9.2328	9.5355	10.3259	10.4848	10.7581	10.8023	10.9447	10.9580	11.2056	11.2322
	YTM% Max	-	9.8179	10.4978	11.0623	10.8482	11.0687	11.2583	11.1986	11.2061	11.2434	11.3215
2-Jan-98	Amount	-	39	13	157	350	661	221	72	143	45	61
	YTM% Min	-	8.9512	10.3324	10.0185	10.3823	10.5468	10.7289	10.8755	10.8803	11.0108	11.1519
	YTM% Max	-	9.6784	10.3324	10.7211	10.7093	10.7905	10.9126	10.9666	11.0724	11.2124	11.3300
9-Jan-98	Amount	-	60	1	402	567	772	372	265	154	18	81
	YTM% Min	-	9.0832	-	10.0486	10.3379	10.5589	10.7572	10.8360	9.2329	11.1012	11.1097
	YTM% Max	-	9.8368	-	10.8941	10.8222	11.1159	11.1306	11.1558	11.1633	11.1471	11.3352
16-Jan-98	Amount	-	28	1	53	100	273	25	86	63	44	61
	YTM% Min	-	10.2421	-	10.6660	10.8534	10.9447	11.1251	11.1301	11.0767	11.2451	11.2265
	YTM% Max	-	10.8743	-	11.2395	11.2673	11.2268	11.4778	11.2266	11.5108	11.4959	11.3125
23-Jan-98	Amount	-	145	107	123	127	235	87	30	113	299	60
	YTM% Min	-	9.8597	13.6653	10.7130	10.9480	11.2128	11.0723	11.5713	11.5391	13.1939	13.5018
	YTM% Max	-	25.7673	15.5429	13.6933	13.4999	13.8005	13.3375	12.8169	13.9899	13.8025	13.5018
30-Jan-98	Amount	1	151	80	56	36	15	6	-	124	55	-
	YTM% Min	-	13.2453	12.7718	11.8689	12.2905	13.6128	-	-	13.9904	13.0555	-
	YTM% Max	-	32.4688	16.5017	16.2140	12.9975	13.6128	-	-	14.4996	14.4173	-
6-Feb-98	Amount	10	251	72	66	113	210	28	52	81	146	0.5
	YTM% Min	12.4767	10.8271	11.0408	11.3687	11.6156	11.7488	11.1532	12.2705	11.0948	12.4736	-
	YTM% Max	18.0037	23.1566	12.8501	12.1696	12.2917	13.1434	12.5506	12.3165	12.5733	13.2402	-
13-Feb-98	Amount	-	151	131	189	232	151	250	46	369	76	23

	YTM% Min	-	11.0874	11.0220	11.2604	11.5632	11.6747	11.9268	11.9513	11.9943	12.2164	12.5179
	YTM% Max	-	13.4226	12.1827	11.8990	11.9222	11.9403	12.2549	12.5579	13.8760	12.6603	12.8057
20-Feb-98	Amount	19	148	105	129	108	286	141	6	303	30	11
	YTM% Min	11.6730	12.1637	11.4656	11.4402	11.6057	11.6458	11.9647	11.9617	12.0916	12.1909	12.2039
	YTM% Max	12.4120	13.1964	12.2891	12.1123	12.0985	12.1948	12.0561	11.9617	12.2977	12.2880	12.2039
27-Feb-98	Amount	5	116	46	38	85	210	26	2	67	38	9
	YTM% Min	11.8298	12.1216	11.9459	11.9442	11.9514	12.2070	12.0444	-	12.2964	12.2959	-
	YTM% Max	11.8298	12.6876	12.3623	12.2793	12.2699	12.4178	12.3745	-	12.7860	12.5200	-
6-Mar-98	Amount	9	63	323	271	195	325	10	5	92	35	6
	YTM% Min	10.7917	11.5189	11.4832	11.4671	11.7360	11.9308	12.2404	12.4390	12.1926	12.2302	12.4590
	YTM% Max	10.7917	13.4873	12.3573	12.3984	12.4000	12.7403	12.2451	12.4390	12.5841	12.4025	12.4590
13-Mar-98	Amount	13	62	101	100	122	551	40	-	219	15	68
	YTM% Min	10.8474	11.2347	11.3224	11.4045	11.3681	11.6223	11.9280	-	12.0214	12.2304	12.2657
	YTM% Max	10.8474	12.4427	11.7591	11.8814	11.9268	12.0870	12.1277	-	12.4336	12.2972	12.3957
20-Mar-98	Amount	15	130	119	419	187	1058	2	12	303	45	1081
	YTM% Min	10.4748	10.5265	9.9338	10.2732	10.9751	11.0982	-	11.6046	11.7699	11.8965	11.9436
	YTM% Max	10.4748	13.1215	11.5693	11.6809	11.9476	12.2002	-	11.8291	12.3311	12.2993	12.3111
27-Mar-98	Amount	-	191	180	210	159	1722	125	87	365	37	2118
	YTM% Min	-	9.3745	9.9713	10.4198	10.8390	10.8992	11.3973	11.2057	11.4192	11.8859	11.6972
	YTM% Max	-	11.7802	10.6776	11.1725	11.2900	11.4778	11.7885	11.8160	11.9515	12.1402	12.1709

(Amount in Rs. crore)

Week		St. Govt.	Treasury Bills (Residual Maturity in Days)				(Amount in Rs. Crore) RBI Open Market Operation*	
Ended		Securities	Upto 14	15-91	92-182	183-364	Sales	Purchase
1		13	14	15	16	17	18	19
1997-98								
3-Oct-97	Amount	8	230	16	10	146	0.01	0
	YTM% Min	12.1480	4.7871	6.2329	8.0078	8.3769		
	YTM% Max	12.1480	7.9792	6.7816	8.0078	8.5765		
10-Oct-97	Amount	39	51	148	24	435	2	0
	YTM% Min	11.8235	2.9853	4.0885	6.8311	7.6291		
	YTM% Max	11.8235	6.4827	6.8810	7.6789	8.5764		
17-Oct-97	Amount	46	116	163	91	610	0.07	0
	YTM% Min	11.7625	4.2400	4.7366	7.3797	7.5791		
	YTM% Max	11.7625	4.9877	6.8313	7.7786	8.4668		
24-Oct-97	Amount	2	255	85	70	464	7	0
	YTM% Min	-	4.8917	5.7337	6.7814	7.4795		
	YTM% Max	-	5.1868	6.7812	7.4795	8.1975		
31-Oct-97	Amount	12	218	15	95	66	971	0
	YTM% Min	11.1918	4.9463	5.9831	7.3798	7.6290		
	YTM% Max	11.2080	5.0863	6.6319	7.5193	7.8484		
7-Nov-97	Amount	12	228	126	90	235	502	0
	YTM% Min	10.9701	4.9451	6.1332	7.3797	7.5791		
	YTM% Max	10.9701	5.3301	6.4821	7.6292	8.1775		
14-Nov-97	Amount	-	208	75	65	238	0.13	0
	YTM% Min	-	3.9932	5.5853	7.2300	7.6290		
	YTM% Max	-	5.2355	6.9810	7.5792	8.0280		
21-Nov-97	Amount	50	415	88	125	339	3	0
	YTM% Min	10.9586	2.9858	5.2348	6.8814	7.5692		
	YTM% Max	10.9815	4.9895	6.5816	7.5791	7.9781		
28-Nov-97	Amount	30	385	54	170	511	1	0
	YTM% Min	10.9728	3.6790	6.0837	7.3297	7.4296		
	YTM% Max	10.9876	4.9895	6.4823	7.4995	7.9781		
5-Dec-97	Amount	49	491	130	138	725	34	0
	YTM% Min	10.9951	3.9889	5.1847	7.4297	7.5791		
	YTM% Max	10.9999	5.2861	6.4327	7.7787	8.0978		
12-Dec-97	Amount	20	63	104	101	240	7	0
	YTM% Min	11.2899	4.9845	5.9830	7.4796	7.8284		
	YTM% Max	11.2899	7.0390	7.3789	8.4767	8.5265		
19-Dec-97	Amount	3	142	143	150	99	1	467
	YTM% Min	-	5.4856	7.0414	8.2273	8.5266		
	YTM% Max	-	9.3735	10.4715	8.7758	8.8756		
26-Dec-97	Amount	10	220	134	160	12	1	0
	YTM% Min	11.2444	5.7366	7.9785	8.7560	8.8757		
	YTM% Max	11.2444	8.9751	8.7259	8.9754	8.9753		
2-Jan-98	Amount	6	185	180	50	85	1	0
	YTM% Min	-	4.9882	7.4292	8.5266	8.5167		
	YTM% Max	-	7.9778	8.4767	8.7760	8.7260		
9-Jan-98	Amount	13	127	226	10	27	4	0
	YTM% Min	11.4707	6.9807	7.6996	8.6760	8.5964		

	YTM% Max	11.4707	9.2321	9.0955	8.7560	8.9255		
16-Jan-98	Amount	1	275	99	20	45	4	0
	YTM% Min	-	7.9751	8.2275	8.9752	9.0751		
	YTM% Max	-	9.2321	8.9253	9.0751	9.5339		
23-Jan-98	Amount	2	489	699	242	234	3	0
	YTM% Min	-	7.5770	9.1747	8.9753	16.4548		
	YTM% Max	-	21.9387	24.9311	25.9289	19.9452		
30-Jan-98	Amount	35	214	554	43	37	1	0
	YTM% Min	13.9882	7.4772	12.9644	22.9369	17.9507		
	YTM% Max	13.9882	29.9195	29.9179	26.9261	20.9425		
6-Feb-98	Amount	51	107	894	25	23	11	0
	YTM% Min	12.5455	6.9826	10.7205	12.7150	11.9671		
	YTM% Max	12.8153	11.9658	18.9479	14.7097	13.5128		
13-Feb-98	Amount	2	92	875	10	-	2	0
	YTM% Min	-	7.7323	8.2274	10.0723	-		
	YTM% Max	-	9.9719	13.3132	10.0723	-		
20-Feb-98	Amount	9	259	858	5	5	1	0
	YTM% Min	-	8.8677	10.2218	11.9671	11.9672		
	YTM% Max	-	10.6213	12.9647	11.9671	11.9672		
27-Feb-98	Amount	4	283	496	-	20	0.06	0
	YTM% Min	-	4.9889	8.4767	-	11.4685		
	YTM% Max	-	9.9938	13.0144	-	11.7179		
6-Mar-98	Amount	5	461	427	5	40	0.01	0
	YTM% Min	-	7.2296	7.9783	8.0884	10.4712		
	YTM% Max	-	9.7245	12.2664	8.0884	11.4684		
13-Mar-98	Amount	71	239	346	5	25	412	0
	YTM% Min	12.2760	7.3004	10.4215	11.0697	10.4712		
	YTM% Max	12.6961	9.4753	11.9672	11.0697	11.0696		
20-Mar-98	Amount	33	204	419	25	35	1491	0
	YTM% Min	12.2962	7.4788	9.7227	9.4741	9.9726		
	YTM% Max	12.3017	10.0104	11.9671	11.1195	10.7705		
27-Mar-98	Amount	26	262	498	30	103	2549	0
	YTM% Min	12.0827	5.9847	7.9777	9.6734	8.7261		
	YTM% Max	12.1096	8.7759	10.3710	9.6734	9.5238		

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.