

**Table 186 : Secondary Market Outright Transactions in
Government Securities (Face Value) # (Part 5 of 7)**

(Amount in Rs. crore)

		Central Govt. Dated Securities Maturing in the Year										
Week Ended		1999-00	2000-01	2001-02	2002-03^	2003-04	2004-05	2005-06	2006-07	2007-08	2008-09	2009 & above
1		2	3	4	5	6	7	8	9	10	11	12
1999-00												
2-Apr-99	Amount	67	612	612	136	226	925	33	51	0.02	129	220
	YTM% Min	9.9288	10.5608	11.0785	11.2145	11.4038	11.5571	11.7616	11.7450	-	11.9857	12.0423
	YTM% Max	10.5059	10.9556	11.1635	11.3612	11.5642	11.5959	11.8260	11.8320	-	12.0019	12.3143
9-Apr-99	Amount	399	1369	1183	840	1033	1294	46	66	25	360	4846
	YTM% Min	8.9535	10.4028	10.8681	11.0423	11.1790	11.2938	11.5999	11.7143	11.8367	11.8535	11.9277
	YTM% Max	10.4246	11.0347	11.1475	11.5150	11.5302	11.5725	11.7255	11.9111	11.8367	11.9817	12.5800
16-Apr-99	Amount	105	368	711	554	672	551	15	607	-	173	3700
	YTM% Min	7.3090	10.4024	10.8639	11.0245	11.1455	11.3601	11.5888	11.6158	-	11.6490	11.9019
	YTM% Max	12.3809	10.7229	11.0327	11.1138	11.4243	11.4360	11.5888	11.7180	-	11.8690	12.4501
23-Apr-99	Amount	61	940	653	390	955	665	120	212	107	44	1243
	YTM% Min	9.2352	10.4444	10.8508	11.0292	11.1542	11.3026	11.4852	11.6171	11.7882	11.8514	11.9010
	YTM% Max	9.9541	10.8956	11.0090	11.2150	11.4937	11.4396	11.5984	11.6364	11.8019	11.8673	12.4589
30-Apr-99	Amount	54	460	494	538	913	595	1	164	99	45	543
	YTM% Min	9.6390	10.3948	10.8081	11.0043	11.1567	11.2835	-	11.5658	11.7893	11.8323	11.8564
	YTM% Max	10.3291	10.7219	11.0034	11.1112	11.3600	11.3955	-	11.6305	11.8049	11.8735	12.2453
7-May-99	Amount	165	722	630	307	901	417	484	510	100	264	4375
	YTM% Min	9.3320	10.1942	10.8296	11.0195	11.0950	11.2877	11.3746	11.5258	11.6552	11.7346	11.8535
	YTM% Max	10.3391	10.7243	10.9758	11.0901	11.2949	11.3399	11.4699	11.6991	11.7784	11.8474	12.4467
14-May-99	Amount	52	535	512	257	515	552	602	583	365	79	2231
	YTM% Min	9.8188	10.1988	10.8468	10.9596	11.0928	11.2670	11.3264	11.4677	11.6442	11.7414	11.8440
	YTM% Max	10.3256	10.7727	10.9452	11.0482	11.2866	11.3076	11.5089	11.5302	11.7139	11.7786	12.4472
21-May-99	Amount	165	461	476	362	463	209	572	439	210	197	1297
	YTM% Min	8.8155	9.6552	10.8373	10.9633	11.1108	11.2779	11.3487	11.4420	11.6201	11.7020	11.8008
	YTM% Max	10.4320	10.8685	10.9533	11.1183	11.2965	11.3186	11.3705	11.6664	11.6537	11.7721	12.2135
28-May-99	Amount	213	555	326	201	650	570	692	179	587	200	6535
	YTM% Min	9.2268	10.2701	10.8324	11.0122	11.0839	11.2625	11.3323	11.4298	11.5223	11.5848	11.6253
	YTM% Max	10.4062	10.9600	11.0439	11.1471	11.4414	11.4286	11.6815	11.6220	11.7302	11.7149	12.4221
4-Jun-99	Amount	183	418	381	77	800	368	210	160	110	110	5203
	YTM% Min	6.5303	10.0005	10.8481	11.0175	11.1405	11.2373	11.3398	11.4348	11.5729	11.6062	11.6338
	YTM% Max	10.5751	10.9252	11.0430	11.1377	11.7210	11.3949	11.5397	11.5014	11.7290	11.6455	12.4152
11-Jun-99	Amount	127	895	722	300	659	740	270	267	105	88	3633
	YTM% Min	9.9070	10.1714	10.8396	10.9630	11.0676	11.2530	11.3399	11.4149	11.5311	11.6104	11.6920
	YTM% Max	10.3777	10.9318	11.0615	11.1349	11.2669	11.2891	11.3493	11.4386	11.5900	11.6448	12.4103
18-Jun-99	Amount	51	243	376	239	220	415	110	359	108	31	2085
	YTM% Min	10.2574	10.3063	10.8552	10.9669	11.1190	11.2705	11.3365	11.4203	11.6108	11.3507	11.6953
	YTM% Max	10.4339	10.7715	11.0411	11.0907	11.3243	11.3300	11.3619	11.6555	11.6591	11.6934	12.4157
25-Jun-99	Amount	60	807	421	320	527	974	383	138	50	32	1319
	YTM% Min	10.1230	10.2845	10.8365	10.9790	11.0750	11.2821	11.3492	11.4411	11.6035	11.6875	11.7558
	YTM% Max	10.3316	11.1518	10.9737	11.1298	11.3061	11.3182	11.3678	11.6632	11.6596	11.7515	12.4175
2-Jul-99	Amount	89	486	221	151	336	285	71	153	145	5	643
	YTM% Min	8.7106	10.3315	10.8890	10.7483	11.1208	11.2995	11.3579	11.4896	11.6244	11.6975	11.7867
	YTM% Max	10.4080	10.8409	11.0734	11.1053	11.3964	11.3967	11.4595	11.5692	11.7564	11.6975	12.4199
9-Jul-99	Amount	127	1013	860	251	483	669	25	310	2537	5	431
	YTM% Min	10.0447	10.2925	10.7567	10.9704	11.1345	11.2666	11.3509	11.5137	11.6711	11.8054	11.7984
	YTM% Max	10.3318	10.7530	11.2676	11.1039	11.3582	11.3726	11.3694	11.6904	11.8947	11.8054	12.5370
16-Jul-99	Amount	144	915	625	416	325	409	37	230	850	-	1454
	YTM% Min	10.0141	10.1947	10.7675	10.2715	11.1347	11.2353	11.3358	11.5016	11.6023	-	11.6621
	YTM% Max	10.2881	10.6239	10.9763	11.0437	11.8311	11.3038	11.3820	11.6821	11.6992	-	12.3957
23-Jul-99	Amount	259	1185	964	803	958	837	286	275	1171	115	2917
	YTM% Min	9.9539	10.1535	10.6683	10.9174	11.0374	11.2143	11.3146	11.4172	11.5382	11.6562	11.6847
	YTM% Max	10.2957	10.5950	10.9234	11.0401	11.2749	11.2803	11.3625	11.6203	11.8336	11.7094	12.3762
30-Jul-99	Amount	57	656	465	499	828	1095	251	250	919	211	2325
	YTM% Min	10.0056	9.2542	10.5196	10.8611	10.9368	11.1557	11.2669	11.3649	11.4828	11.5908	11.6269
	YTM% Max	10.0671	10.6917	10.8585	11.2395	11.2448	11.2743	11.3315	11.5414	11.6093	11.6827	12.3475
6-Aug-99	Amount	460	1053	748	458	1222	1599	138	138	876	357	9298
	YTM% Min	9.2540	9.5058	10.2100	10.4575	10.6354	10.8369	11.1380	11.0635	11.2372	11.3470	11.4122
	YTM% Max	10.2869	10.5585	10.8667	11.0059	11.6985	11.6673	11.2465	11.4701	11.5418	11.6366	12.3136
13-Aug-99	Amount	90	578	326	565	1356	615	122	55	669	193	4434
	YTM% Min	9.4033	9.6224	10.1998	10.5264	10.7014	10.8620	10.9974	11.0995	11.2886	11.4041	11.4155

20-Aug-99	YTM% Max	10.1752	10.6230	10.6252	10.8298	11.1327	11.1014	11.1184	11.1518	11.5155	11.5502	12.0871
	Amount	79	462	317	394	1205	515	250	90	500	160	2146
	YTM% Min	10.1105	10.0248	10.4012	10.5836	10.7069	10.9272	11.0371	11.1625	11.3100	11.4339	11.4671
	YTM% Max	10.1585	10.5428	10.5407	10.7086	11.0828	11.0930	11.3033	11.1893	11.3966	11.5326	12.0719
27-Aug-99	Amount	107	464	185	943	851	421	146	459	448	203	2531
	YTM% Min	10.1037	9.9931	10.3996	10.5689	10.7095	10.9270	11.0477	11.1495	11.3090	11.4319	11.4879
	YTM% Max	10.6566	10.5241	10.5990	10.6465	10.9643	10.9876	11.1891	11.1838	11.3992	11.5145	12.0315
3-Sep-99	Amount	62	460	417	319	791	232	15	95	90	30	2054
	YTM% Min	10.0959	10.1525	10.4701	10.6142	10.7092	10.9555	11.0511	11.1671	11.3181	11.5011	11.4968
	YTM% Max	10.4431	10.6358	10.6386	10.7506	11.0545	11.0954	11.1213	11.2503	11.3992	11.5029	12.0354
10-Sep-99	Amount	25	216	701	485	544	245	170	10	112	2	776
	YTM% Min	10.5684	10.4107	10.6050	10.7181	10.8624	11.0100	11.1305	11.2503	11.3750	-	11.4852
	YTM% Max	11.0783	10.7413	10.8180	10.8906	11.1105	11.1205	11.1856	11.2587	11.4613	-	12.0483
17-Sep-99	Amount	1	234	165	305	310	573	130	90	90	60	1162
	YTM% Min	-	10.3230	10.6359	10.7575	10.8386	10.9680	11.0856	11.1940	11.3237	11.4670	11.5776
	YTM% Max	-	10.6554	10.7376	10.8427	11.0371	11.0741	11.1279	11.2394	11.4537	11.5049	12.1414
24-Sep-99	Amount	122	326	374	532	315	765	353	818	355	146	3054
	YTM% Min	9.6250	10.1687	10.5650	10.6887	10.7974	10.8886	11.0249	11.1307	11.2574	11.4288	11.5270
	YTM% Max	10.6988	10.5069	10.8837	10.7723	10.9761	11.1918	11.1669	11.2132	11.4204	11.4756	12.0005

(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
1999-00								
2-Apr-99	Amount	46	54	59	-	802	761	0
	YTM% Min	12.2367	7.4789	8.0773	-	9.8729		
	YTM% Max	12.2396	8.2269	8.9754	-	10.1321		
9-Apr-99	Amount	12	129	172	5	630	3430	0
	YTM% Min	12.0398	5.8333	6.7308	8.8757	9.3244		
	YTM% Max	12.0398	7.5292	8.7259	8.8757	10.0724		
16-Apr-99	Amount	9	127	184	-	529	2304	0
	YTM% Min	-	5.9820	6.1340	-	9.0750		
	YTM% Max	-	7.7273	8.5064	-	9.9227		
23-Apr-99	Amount	0.28	86	98	45	807	526	0
	YTM% Min	-	6.9810	8.2273	8.4766	9.5238		
	YTM% Max	-	8.7220	8.6759	9.3741	9.9228		
30-Apr-99	Amount	8	107	65	10	247	0	0
	YTM% Min	-	7.3770	8.3569	8.4766	9.2247		
	YTM% Max	-	8.7246	8.9756	8.4766	9.9227		
7-May-99	Amount	427	140	73	5	247	4365	0
	YTM% Min	12.1928	7.7339	8.0783	9.1747	9.3743		
	YTM% Max	12.2056	8.7246	8.9256	9.1747	9.9227		
14-May-99	Amount	249	219	64	3	148	617	0
	YTM% Min	12.1761	7.3789	8.2775	-	9.4242		
	YTM% Max	12.2044	9.4739	9.3744	-	9.9426		
21-May-99	Amount	148	136	102	-	289	0	0
	YTM% Min	11.7306	7.7295	8.1780	-	9.6734		
	YTM% Max	12.2022	9.2282	9.0750	-	10.0225		
28-May-99	Amount	262	176	59	5	561	2806	0
	YTM% Min	11.7358	7.2323	8.0769	8.7262	9.6734		
	YTM% Max	12.2448	8.0773	8.6735	8.7262	10.4213		
4-Jun-99	Amount	122	246	196	52	609	2861	0
	YTM% Min	11.7548	7.1308	8.1778	8.9254	9.6735		
	YTM% Max	12.1214	8.7246	8.6762	9.8231	10.3217		
11-Jun-99	Amount	44	162	143	51	451	892	0
	YTM% Min	12.0486	7.3293	8.2278	9.0750	9.4739		
	YTM% Max	12.0574	8.3467	51.3021	9.8729	10.2618		
18-Jun-99	Amount	49	175	92	75	327	37	0
	YTM% Min	12.0408	6.9733	8.3271	9.9228	10.0724		
	YTM% Max	12.0671	8.6758	8.9756	10.0324	10.3516		
25-Jun-99	Amount	21	123	50	81	146	39	0
	YTM% Min	12.0633	8.0292	8.7258	9.5238	9.4740		
	YTM% Max	12.0663	8.6261	8.9756	10.0225	10.3616		
2-Jul-99	Amount	59	137	158	89	141	1	0
	YTM% Min	12.0520	6.9807	8.4761	9.4738	10.1222		
	YTM% Max	12.1011	8.5762	9.4742	10.1222	10.3715		
9-Jul-99	Amount	15	185	202	92	81	38	0
	YTM% Min	12.0742	7.8271	8.2275	9.4740	10.0723		
	YTM% Max	12.0742	8.4103	9.2746	10.0225	10.2818		

16-Jul-99	Amount	8	132	123	121	192	135	0
	YTM% Min	-	8.0242	8.2775	9.6235	10.0225		
	YTM% Max	-	9.2115	9.2943	9.9726	10.3516		
23-Jul-99	Amount	75	112	148	215	184	50	50
	YTM% Min	11.9245	7.9781	8.3766	9.5988	10.0224		
	YTM% Max	12.0526	8.4787	9.3745	10.0224	10.4314		
30-Jul-99	Amount	20	144	195	92	506	0	0
	YTM% Min	12.0226	6.9901	8.4766	9.4739	9.7731		
	YTM% Max	12.0226	8.1834	9.2947	9.9527	10.3217		
6-Aug-99	Amount	34	169	168	216	1227	2988	0
	YTM% Min	11.7138	7.4788	8.0271	8.9753	9.3743		
	YTM% Max	11.9699	8.4852	9.0250	9.7234	10.2219		
13-Aug-99	Amount	3	163	85	114	214	503	0
	YTM% Min	-	8.0768	8.2766	9.5238	9.7234		
	YTM% Max	-	9.9739	9.1749	10.1223	10.2718		
20-Aug-99	Amount	50	120	133	95	480	2	0
	YTM% Min	11.7509	8.6765	8.4773	9.7732	9.7731		
	YTM% Max	11.7596	10.1698	9.4743	9.9725	10.3006		
27-Aug-99	Amount	361	75	148	155	987	2280	0
	YTM% Min	11.4696	8.3052	8.4764	9.4739	9.8630		
	YTM% Max	11.8345	8.9765	9.9229	9.9727	10.3117		
3-Sep-99	Amount	14	37	98	181	271	42	0
	YTM% Min	11.7593	7.9765	8.5769	9.5237	9.7732		
	YTM% Max	11.7593	8.9748	9.6235	10.1721	10.3715		
10-Sep-99	Amount	126	54	149	361	221	1	0
	YTM% Min	11.8114	4.9882	8.5771	10.1221	10.1222		
	YTM% Max	11.8994	10.4862	10.4711	10.5711	10.7206		
17-Sep-99	Amount	78	75	107	136	138	13	0
	YTM% Min	11.8058	8.3767	9.4741	10.0224	10.1920		
	YTM% Max	11.8488	12.4616	10.9695	10.6708	10.7207		
24-Sep-99	Amount	52	43	220	45	141	1104	0
	YTM% Min	11.6798	7.6797	8.9751	10.0723	9.9725		
	YTM% Max	11.8206	8.6061	10.4214	10.2220	10.3715		

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.