

No. 27 A : Secondary Market Outright Transactions in Government Dated Securities (Face Value) @

(Amt. in Rs. crore, YTM in per cent per annum)

Week ended	Government of India dated Securities – Maturing in thae year										State Govt. 2011 Securities
	2000-01	2001-02	2002-03	2003-04	2004-05	2005-06	2006-09	2009-10	2010-11	Beyond 2011	
1	2	3	4	5	6	7	8	9	10	11	12
I. Sep. 1, 2000											
a. Amount	368.41	225.50	200.00	1,082.15	225.50	78.33	694.72	48.39	156.09	84.92	79.68
b. YTM											
Min.	9.2647	10.7085	10.7519	10.7506	10.7779	10.8660	10.9438	11.3645	10.8835	10.8159	10.9930
Max.	13.9035	11.0083	10.9981	11.0235	11.0358	11.2389	11.4776	11.4280	11.7249	11.5703	11.8192
II. Sep. 8, 2000											
a. Amount	103.66	336.75	694.95	1,199.30	205.60	125.10	3,208.11	52.60	38.58	43.78	32.08
b. YTM											
Min.	9.6809	10.4191	10.5457	10.6611	10.8438	10.9318	10.9830	11.3825	11.2955	11.1345	10.7938
Max.	13.2882	10.8840	10.8254	10.9572	10.9446	13.9826	11.5363	11.5614	11.5852	11.6594	11.8017
III. Sep. 15, 2000											
a. Amount	321.25	259.79	360.17	1,040.85	230.36	96.38	4,284.55	49.20	89.43	45.02	26.81
b. YTM											
Min.	10.3395	10.4591	10.5308	10.6654	10.7462	10.8257	10.9465	11.3552	10.9624	11.1795	11.0329
Max.	11.4777	16.0233	10.8239	12.7856	10.9211	12.7608	12.7906	11.5085	11.4944	11.6466	13.0007
IV. Sep. 22, 2000											
a. Amount	61.71	98.82	861.00	493.38	310.00	152.12	2,561.42	25.15	47.69	71.13	17.13
b. YTM											
Min.	8.0290	10.5877	10.5826	10.7864	10.8262	10.6816	10.9816	11.4416	10.8647	10.7857	11.0566
Max.	11.4925	11.6024	11.0604	11.0889	11.2177	11.2238	11.6411	11.6120	11.5226	11.6592	11.9978
V. Sep. 29, 2000											
a. Amount	41.29	503.50	793.00	1,582.35	120.00	121.55	2,085.28	36.91	15.05	10.40	11.25
b. YTM											
Min.	9.5858	10.5589	10.5584	10.6635	10.8532	10.9291	10.9759	11.2916	10.8834	10.5938	10.7892
Max.	11.0880	10.7926	10.9364	11.0855	10.9749	11.1517	11.5243	11.5513	11.4762	11.7865	12.0542

No. 27 B : Secondary Market Outright Transactions in Treasury Bills (Face Value) @

(Amt. in Rs. crore, YTM in per cent per annum)

Week ended	Treasury Bills (14/91/182/364 day) Residual Maturity in Days				
	up to 14 days	15-91 days	92-182 days	183-364 days	
1	2	3	4	5	
I. Sep. 1, 2000					
a. Amount		162.75	142.95	338.57	361.00
b. YTM					
Min.		7.8486	8.9753	10.2005	10.6840
Max.		14.7113	11.4686	11.0198	11.0883
II. Sep. 8, 2000					
a. Amount		106.61	81.85	15.40	746.00
b. YTM					
Min.		9.2115	8.2270	10.3577	10.4522
Max.		11.9661	10.9691	10.8992	10.8202
III. Sep. 15, 2000					

a.	Amount	88.83	161.71	73.00	693.54
b.	YTM				
	Min.	7.6382	8.8670	10.2923	10.4713
	Max.	10.9712	11.0191	10.9698	10.7903
IV.	Sep. 22, 2000				
a.	Amount	115.77	185.57	122.74	829.54
b.	YTM				
	Min.	6.6316	9.5730	10.4214	10.4214
	Max.	9.9754	10.7626	10.8734	11.3688
V.	Sep. 29, 2000				
a.	Amount	330.97	749.43	262.18	630.64
b.	YTM				
	Min.	5.9818	9.4373	9.9727	10.4338
	Max.	10.7232	10.4713	10.6614	10.9101

YTM : Yield to Maturity.

@ : As reported in Subsidiary General Ledger (SGL) Accounts at RBI, Mumbai which presently accounts for nearly 98 per cent of total transactions in the country.