

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

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

Week ended	Government of India Dated Securities – Maturing in the year										State Govt. Securities
	2001-02	2002-03	2003-04	2004-05	2005-06	2006-07	2007-10	2010-11	2011-12	Beyond 2012	
I	2	3	4	5	6	7	8	9	10	11	12
I. March 1, 2002											
a. Amount	—	67.54	495.19	309.04	128.05	64.40	621.77	147.55	5,493.26	9,273.29	166.19
b. YTM *											
Min.	—	6.2739	6.3671	6.4945	6.4980	6.5615	6.6649	7.1296	7.1932	7.2190	7.6911
Max.	—	6.4297	6.5981	6.5978	6.6006	6.9905	7.2899	7.5283	8.5577	8.0789	8.3701
II. March 8, 2002											
a. Amount	—	309.91	633.86	190.09	158.10	237.60	1,656.69	345.07	7,353.63	8,863.34	228.88
b. YTM *											
Min.	—	5.9134	6.1919	6.2389	6.3933	6.4870	6.8527	7.1203	7.1824	7.2329	7.4664
Max.	—	6.4209	6.6854	6.5890	6.8494	6.9709	7.5139	7.6507	7.8184	8.2597	8.9128
III. March 15, 2002											
a. Amount	—	56.17	567.48	80.00	24.22	43.25	491.93	409.43	3,870.50	4,530.34	105.13
b. YTM *											
Min.	—	6.0960	6.2154	6.3888	6.5345	6.6977	6.8760	7.4415	7.4477	7.3691	7.9999
Max.	—	6.1258	6.4721	6.3888	6.9246	6.8191	7.8462	7.8857	7.6854	8.6064	8.4132
IV. March 22, 2002											
a. Amount	—	200.17	284.97	40.86	148.31	153.50	2,099.49	700.36	6,715.90	7,653.58	382.82
b. YTM *											
Min.	—	6.2059	6.1163	6.4083	6.4287	6.5332	6.6165	7.3228	7.2975	6.9232	7.6170
Max.	—	6.4657	6.4032	6.4888	6.8412	6.7100	7.8081	7.6982	7.6629	8.6046	9.4534
IV. March 29, 2002											
a. Amount	—	317.39	786.76	205.02	225.78	235.29	1,241.59	383.55	2,987.10	5,155.32	193.21
b. YTM *											
Min.	—	4.2929	6.1117	6.3414	6.3262	6.4018	6.5770	7.1692	7.3472	7.3675	7.6600
Max.	—	6.4423	6.3304	6.3842	6.7803	6.5700	7.5742	7.7274	8.2155	8.1759	8.1639

@: 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.

YTM: Yield to Maturity.

*: Minimum and Maximum YTM (%PA) indicative have been given excluding transactions of non-standard lot size (less than Rs. 5 crore).