

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
	2002-03	2003-04	2004-05	2005-06	2006-07	2007-08	2008-11	2011-12	2012-13	Beyond 2013	
1	2	3	4	5	6	7	8	9	10	11	12
I. November 1, 2002											
a. Amount	25.00	393.03	288.18	66.15	30.10	130.40	3,644.08	4,827.77	5,763.57	16,455.38	128.71
b. YTM *											
Min.	6.1457	5.6780	5.8389	5.8800	5.9909	6.1317	6.2365	6.8832	6.3967	6.9585	6.2512
Max.	—	5.9163	5.9960	5.9073	6.0437	6.4036	7.0380	7.3272	7.2013	7.8310	7.6257
II. November 8, 2002											
a. Amount	25.00	195.25	225.00	72.22	60.03	85.00	2,839.75	3,371.75	5,874.08	14,311.89	137.08
b. YTM *											
Min.	6.1574	5.8018	5.8571	5.9040	5.9825	6.1049	6.2816	6.7603	6.3770	6.8564	6.9010
Max.	—	5.8556	5.9088	5.9085	6.2856	6.2584	7.0700	7.0090	6.9926	7.6323	7.6913
III. November 15, 2002											
a. Amount	—	824.67	276.38	185.26	15.20	130.00	5,084.47	7,577.30	8,969.64	22,386.97	168.28
b. YTM *											
Min.	—	5.5718	5.7854	5.8085	5.9069	6.0053	6.0777	6.5203	6.3559	6.5498	6.7018
Max.	—	5.8475	5.9088	6.0284	5.9711	6.1705	7.0700	6.9694	6.9877	7.5499	7.7603
IV. November 22, 2002											
a. Amount	—	277.93	65.00	198.00	50.00	102.21	3,658.47	4,125.87	13,671.5 ₃	23,610.40	231.28
b. YTM *											
Min.	—	5.5823	5.6873	5.7165	5.8643	5.9103	6.0107	6.4202	6.2470	6.4796	6.7287
Max.	—	5.7170	5.7936	5.8528	5.9299	6.1121	7.0700	6.6884	6.7905	7.3637	7.7972
V. November 29, 2002											
a. Amount	—	745.33	72.09	325.83	120.29	135.77	3,833.29	5,898.86	8,547.37	20,729.04	382.08
b. YTM *											
Min.	—	5.4036	5.5490	5.5764	5.7697	5.8132	5.9025	6.3348	6.2439	6.3366	6.6975
Max.	—	5.6304	5.7041	5.8152	5.9350	5.9300	7.0701	6.7384	6.5404	7.3911	7.0241

@ : 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).