

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. January 3, 2003											
a. Amount	—	1,884.15	50.31	40.47	40.21	90.00	2,603.33	4,525.22	7,145.78	31,389.05	450.39
b. YTM *											
Min.	—	5.4577	5.6141	5.5586	5.5789	5.6193	5.6813	5.9569	5.9754	5.9687	6.0062
Max.	—	5.7575	5.6813	5.6020	5.7054	5.7589	6.3852	6.3391	6.2808	6.7944	7.2858
II. January 10, 2003											
a. Amount	—	641.33	16.15	227.00	40.44	106.00	2,128.06	3,861.65	5,070.60	24,182.28	313.09
b. YTM *											
Min.	—	5.3696	5.4862	5.5018	5.5654	5.6074	5.6727	5.9648	5.9672	5.9664	5.9480
Max.	—	5.5347	5.5182	5.6078	5.6223	5.6913	6.0817	6.2113	6.1314	6.5090	6.6106
III. January 17, 2003											
a. Amount	—	235.89	60.94	137.52	107.94	115.89	7,759.52	6,047.22	6,796.14	35,614.77	120.41
b. YTM *											
Min.	—	5.3762	5.4642	5.3951	5.4296	5.4648	5.5291	5.7976	5.8077	5.8242	6.3726
Max.	—	5.4669	5.5247	5.5012	5.5455	5.6076	6.2083	6.1118	6.0968	6.6447	6.4156
IV. January 24, 2003											
a. Amount	—	397.99	40.57	51.11	55.65	40.00	3,073.48	4,212.02	5,515.30	22,739.94	83.83
b. YTM *											
Min.	—	5.2603	5.4336	5.4558	5.5078	5.5449	5.5901	5.8314	5.8417	5.8349	6.0722
Max.	—	5.6708	5.4595	5.5174	5.5694	5.6217	6.1111	5.9967	6.0778	6.6356	6.2101
V. January 31, 2003											
a. Amount	—	167.89	6.60	76.65	25.31	10.26	1,787.16	3,258.50	4,912.88	13,589.95	190.11
b. YTM *											
Min.	—	5.4767	5.5478	5.6997	5.7813	5.6722	5.6547	5.8616	5.8910	5.8917	6.2708
Max.	—	5.8335	—	5.8254	5.8601	5.7632	6.5481	6.4413	6.4034	6.7632	6.6194

@ : 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's (% PA) indicative have been given excluding transactions of non-standard lot size (less than Rs. 5 crore).