

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
	2003-04	2004-05	2005-06	2006-07	2007-08	2008-09	2009-12	2012-13	2013-14	Beyond 2014	
1	2	3	4	5	6	7	8	9	10	11	12
I. August 1, 2003											
a. Amount	78.60	25.32	82.63	75.58	61.67	1,084.76	6,799.15	6,727.28	3,473.67	24,470.59	340.83
b. YTM *											
Min.	4.8375	4.8060	5.0017	5.0774	5.1370	5.2038	5.3093	5.5487	5.5979	5.1079	6.1497
Max.	4.8453	—	5.0066	5.1131	5.1464	5.4599	5.8011	5.9206	5.9725	6.1991	6.3481
II. August 8, 2003											
a. Amount	75.07	—	51.16	100.08	70.09	1,442.19	9,534.03	5,418.84	3,611.11	29,354.30	327.70
b. YTM *											
Min.	4.7448	—	4.9894	5.0490	5.1107	5.1830	5.0300	5.4997	5.5471	5.1134	6.1186
Max.	4.8354	—	5.0188	5.1120	5.2250	5.4468	5.6934	5.9137	5.9522	6.1985	6.2806
III. August 15, 2003											
a. Amount	61.00	—	15.97	40.20	10.50	771.16	3,740.90	4,831.60	3,245.43	25,821.85	394.59
b. YTM *											
Min.	4.7652	—	5.0384	5.0312	5.0973	5.1701	5.0377	5.4555	5.5124	5.1085	5.9803
Max.	4.9453	—	—	5.0843	—	5.5563	5.7028	5.8977	5.7990	6.1636	6.4408
IV. August 22, 2003											
a. Amount	135.01	0.20	118.74	75.00	80.50	987.33	3,784.44	3,440.65	1,480.19	29,483.25	309.65
b. YTM *											
Min.	4.9966	—	5.0143	5.0758	5.0951	5.1813	5.0374	5.4851	5.5269	5.5887	5.9601
Max.	5.0465	—	5.0737	5.1227	5.1003	5.4414	5.7963	5.9234	5.7616	6.1661	6.1836
V. August 29, 2003											
a. Amount	301.00	7.43	423.19	160.38	270.81	1,583.40	6,669.87	7,207.75	4,561.00	39,052.49	732.16
b. YTM *											
Min.	4.6576	4.7365	4.6681	4.7403	4.8047	4.8390	4.9506	5.1642	5.2239	5.0647	5.9003
Max.	4.7759	—	4.8115	4.8696	4.9975	5.4505	5.7239	7.2332	5.6003	6.1012	6.2456

@ : 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).