

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. September 5, 2003											
a. Amount	255.00	87.43	210.08	485.19	345.65	781.74	5,023.57	3,900.88	1,732.35	20,514.74	499.97
b. YTM *											
Min.	4.6341	4.7259	4.7492	4.8107	4.8560	4.8794	4.9777	5.1939	5.2584	5.3143	5.7529
Max.	4.7216	4.8380	4.7743	4.8573	4.9937	5.1262	5.6685	5.2555	5.4958	6.1067	6.1998
II. September 12, 2003											
a. Amount	290.30	35.75	270.01	190.56	115.43	1,067.00	3,952.22	3,527.36	4,058.74	21,674.89	301.98
b. YTM *											
Min.	4.6972	4.7729	4.7681	4.8201	4.8682	4.8914	4.9905	5.2135	5.2714	5.3392	5.5500
Max.	4.8164	4.8242	4.8481	4.8961	5.0003	5.2221	5.3806	5.3563	5.6008	6.1251	6.1727
III. September 19, 2003											
a. Amount	100.00	152.00	570.01	126.23	435.00	815.79	2,885.41	3,180.15	2,976.67	18,664.53	401.62
b. YTM *											
Min.	4.7173	4.7269	4.7306	4.8273	4.9026	4.9035	5.0115	5.2307	5.2787	5.0769	5.2004
Max.	4.7673	4.8343	4.8728	4.8736	5.0353	5.2027	5.4106	5.3639	5.5774	6.1562	6.1504
IV. September 26, 2003											
a. Amount	160.00	180.50	651.45	605.15	388.22	1,022.59	4,398.23	3,993.74	3,409.28	22,002.30	257.96
b. YTM *											
Min.	4.6328	4.6908	4.6704	4.7184	4.7868	4.8031	4.9265	5.1995	5.2420	5.3189	5.3654
Max.	4.8353	4.8887	4.8516	4.9509	5.0389	5.5154	5.5373	5.8030	5.3974	6.0995	6.1038

@ : 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).