

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
	2004-05	2005-06	2006-07	2007-08	2008-09	2009-10	2010-13	2013-14	2014-15	Beyond 2015	
1	2	3	4	5	6	7	8	9	10	11	12
I. July 2, 2004											
a. Amount	0.14	270.08	77.52	125.00	350.35	346.20	1,512.17	401.01	1,710.00	9,807.90	335.51
b. YTM *											
Min.	—	4.6347	4.9462	5.1693	5.2667	5.4109	5.5407	5.8048	5.7565	4.5334	5.8639
Max.	—	4.8324	5.2908	5.1912	5.5444	5.9013	5.9716	6.1698	6.2354	6.6906	6.3807
II. July 9, 2004											
a. Amount	—	380.74	20.02	115.08	390.01	274.01	2,046.92	386.00	1,730.54	15,612.85	476.02
b. YTM *											
Min.	—	4.7339	4.9724	5.0954	5.2626	5.3520	5.5058	5.7429	5.6776	4.7099	5.5390
Max.	—	4.7751	4.9874	5.2365	5.5710	5.8770	5.9508	5.9416	6.1942	6.6552	6.3505
III. July 16, 2004											
a. Amount	—	40.00	410.48	85.00	195.29	195.18	1,066.00	300.00	1,067.38	6,322.90	634.26
b. YTM *											
Min.	—	4.7771	4.5491	5.2854	5.3750	5.4367	5.6191	5.8484	5.7645	4.5390	5.5000
Max.	—	4.9597	5.0907	5.3295	5.7310	5.9633	6.1351	6.2409	6.3629	6.6575	6.3650
IV. July 23, 2004											
a. Amount	130.00	40.12	529.38	517.66	170.07	310.25	1,719.25	265.00	1,269.35	7,827.22	805.03
b. YTM *											
Min.	4.3945	4.8315	4.9844	5.3103	5.4469	5.4897	5.6361	5.9207	5.7923	4.5445	5.6972
Max.	4.5349	4.8548	5.1367	5.3659	5.8460	6.0275	6.1434	6.0939	6.3697	6.5820	6.4150
V. July 30, 2004											
a. Amount	—	140.00	383.50	165.00	140.12	585.00	2,280.95	495.00	1,613.00	6,137.94	493.95
b. YTM *											
Min.	—	4.7587	4.9951	5.3770	5.4747	5.5791	5.7471	6.0142	5.8994	4.5446	5.6000
Max.	—	4.8949	5.4560	5.5221	5.6062	6.3634	6.4232	6.4397	6.4662	6.7641	6.4301

@ : 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).