

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. November 7, 2003											
a. Amount	86.02	13.80	20.08	400.00	150.00	946.94	2,537.86	2,877.71	3,097.20	20,042.16	96.07
b. YTM *											
Min.	4.6138	4.5325	4.7368	4.6935	4.7000	4.7221	4.7932	5.0094	5.0345	5.0897	5.7327
Max.	—	—	—	5.0540	4.8444	5.0673	5.1934	5.1537	5.7061	6.0356	5.9780
II. November 14, 2003											
a. Amount	315.07	120.00	291.76	35.00	103.62	453.18	2,278.63	4,281.02	1,550.73	15,142.43	105.88
b. YTM *											
Min.	4.4681	4.7123	4.6490	4.6997	4.7366	4.7568	4.8190	4.6200	5.0535	5.0957	5.2386
Max.	4.5875	4.7203	4.6984	4.7209	4.8633	5.0112	5.1657	5.1347	5.1321	5.9648	6.1001
III. November 21, 2003											
a. Amount	30.00	105.70	280.03	83.13	143.61	493.75	1,611.68	2,515.88	1,885.42	11,817.38	102.51
b. YTM *											
Min.	4.4073	4.5000	4.6191	4.6718	4.7907	4.8077	4.9152	4.6129	5.0897	5.1334	6.0000
Max.	4.7272	4.7014	4.7021	4.7529	4.8927	5.1983	5.2933	5.2078	5.2508	6.0681	6.1144
IV. November 28, 2003											
a. Amount	90.00	235.00	592.03	105.23	25.42	456.73	1,386.64	1,804.74	1,054.05	7,298.41	245.89
b. YTM *											
Min.	4.2964	4.4598	4.5522	4.6545	4.7769	4.8274	5.0871	4.6129	5.0973	5.1553	6.0000
Max.	4.5258	4.5183	4.5992	4.8716	4.8382	5.1231	5.2924	5.2011	5.4095	6.0680	6.1000

[@] : 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).