

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 September 3, 2004											
a Amount	10.00	1,696.91	485.74	107.23	643.24	1,425.02	4,276.51	505.89	3,050.77	10,454.45	360.63
b. YTM *											
Min.	4.4762	5.0898	5.3496	5.7538	5.8065	5.8060	6.0143	6.1719	5.8631	4.9988	6.0021
Max.	—	5.2103	5.6359	6.2810	6.2609	6.8049	6.9331	6.7041	6.9813	7.3168	7.1007
II September 10, 2004											
a Amount	—	1,233.66	456.15	36.50	627.86	2,881.72	6,447.58	2,435.07	1,637.63	8,821.56	746.27
b. YTM *											
Min.	—	5.0550	5.3111	5.6450	5.6855	5.7105	5.7633	5.4672	5.8623	5.1014	6.0000
Max.	—	5.4416	5.5019	5.7035	6.9582	6.6472	6.7923	6.7913	6.9068	7.1540	7.2991
III September 17, 2004											
a Amount	—	610.00	300.03	265.00	550.03	5,772.89	3,381.33	580.50	1,204.56	7,153.05	545.78
b. YTM *											
Min.	—	5.0152	5.3339	5.7402	5.7947	5.7956	5.8863	5.4671	5.9126	5.1315	6.1500
Max.	—	5.2213	5.8294	5.9060	6.2427	6.4208	6.8193	6.8811	6.9951	7.1422	7.0189
IV September 24, 2004											
a Amount	—	320.08	462.05	937.13	2,056.70	3,672.48	5118.21	551.75	2,290.31	6,531.28	552.00
b. YTM *											
Min.	—	5.1293	5.3677	5.6920	5.8841	5.7979	5.9822	5.4811	6.0135	6.0590	5.6253
Max.	—	5.2363	5.5922	6.0083	6.3966	6.4721	6.6572	6.9201	6.9312	7.2364	7.4129

[@] : 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).