

No. 27 A: Secondary Market Outright Transactions in Government dated Securities (Face Value)

(Amount in Rs. crore)

Week ended	Government of India Dated Securities – Maturing in the year										State Govt. Securities
	2006-07	2007-08	2008-09	2009-10	2010-11	2011-12	2012-15	2015-16	2016-17	Beyond 2017	
1	2	3	4	5	6	7	8	9	10	11	12
I. April 6, 2007											
a. Amount	235.80	50.19	2069.29	580.96	1,036.25	60.07	1,601.94	2,001.51	1.14	439.84	92.69
b. YTM *											
Min.	7.9018	7.9022	7.9625	8.0743	7.9235	8.1280	7.9625	7.8962	–	8.1220	8.2704
Max.	7.9718	7.9022	8.1963	8.2431	8.2521	8.1305	8.6500	8.2262	–	8.5392	8.3887
II. April 13, 2007											
a. Amount	186.00	1,251.80	4,051.56	2,700.38	1,496.80	60.50	5,878.85	6,396.84	31.49	1,746.47	642.11
b. YTM *											
Min.	6.9474	7.8065	7.9530	7.9841	8.0471	8.0086	8.0069	8.0027	8.1673	8.1309	7.5379
Max.	7.7053	8.5341	8.5461	8.1667	8.2469	8.0462	8.6496	8.2192	8.2795	8.6011	8.4003
III. April 20, 2007											
a. Amount	235.00	1,590.00	1,445.00	1,135.00	367.00	365.50	5,910.34	2,470.74	0.80	2,335.61	99.03
b. YTM *											
Min.	7.4101	7.8952	8.0012	8.0508	8.0243	8.0331	8.0708	8.0310	–	8.1805	8.1800
Max.	7.6403	8.5400	8.1835	8.2248	8.2876	8.1453	8.2238	8.1242	–	8.6499	8.4000
IV. April 27, 2007											
a. Amount	226.00	820.00	1,545.00	615.01	380.00	122.05	8,153.00	3,101.00	0.12	2,001.81	712.00
b. YTM *											
Min.	7.2084	7.9500	7.9646	7.9759	8.0664	8.0883	7.9506	7.9474	–	8.0705	7.2744
Max.	7.8266	8.5505	8.1712	8.1709	8.1737	8.0983	8.6000	8.1103	–	8.6899	8.3127

* : Minimum and maximum YTM (% PA) indicative have been given excluding transactions of non-standard lot size (less than Rs.5 crore).