

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. May 4, 2007											
a. Amount	30.00	460.00	635.20	15.00	38.50	55.00	1,120.27	2,995.95	12.95	2,523.51	130.17
b. YTM *											
Min.	7.8407	7.9930	8.0363	8.1148	8.1196	8.0543	8.0637	8.0475	–	8.2496	7.2910
Max.	–	8.6000	8.1896	8.1377	8.1513	8.1424	8.1969	8.1882	–	8.6975	8.3479
II. May 11, 2007											
a. Amount	–	448.20	1,196.48	935.50	546.90	395.00	1,751.89	4,942.52	7.35	3,032.75	222.68
b. YTM *											
Min.	–	7.8701	7.9708	7.9943	8.0660	8.0933	8.0758	8.0717	8.2705	8.2611	7.2571
Max.	–	8.5703	8.1722	8.1869	8.1375	8.2004	8.3160	8.2134	8.2705	8.8317	8.4048
III. May 18, 2007											
a. Amount	–	554.61	456.00	479.05	1,244.40	180.50	1,051.60	4,165.53	10,280.17	1,643.67	117.36
b. YTM *											
Min.	–	7.8000	8.0064	8.0471	8.0939	8.1053	8.1017	8.0768	8.1086	8.1793	8.3038
Max.	–	7.9201	8.5251	8.1571	8.1624	8.2207	8.6096	8.1895	8.3952	8.7814	8.4001
IV. May 25, 2007											
a. Amount	20.00	600.46	1,355.99	260.83	405.00	459.05	639.02	4,132.58	7,257.71	1,030.35	770.45
b. YTM *											
Min.	7.7500	7.7310	7.9814	7.9943	8.0765	8.0407	8.1094	8.0834	8.1121	8.2565	7.2069
Max.	7.7500	8.5992	8.5600	8.0482	8.1600	8.6507	8.2698	8.2150	8.2167	8.7315	8.4815

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