

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 June 1, 2007											
a. Amount	20.00	294.02	2,605.00	650.10	250.00	0.60	5,080.77	4,348.22	5,225.01	2,742.70	139.95
b. YTM *											
Min.	7.7404	7.6726	7.7915	7.8216	7.9580	–	8.0514	8.0299	8.0606	8.1481	8.2505
Max.	7.7404	8.3500	8.4100	8.0618	8.4400	–	8.5574	8.2318	8.3528	8.7317	8.3936
II. June 8, 2007											
a. Amount	–	65.39	2,361.13	650.34	475.29	86.61	2,380.60	2,119.31	8,559.09	4,102.74	193.21
b. YTM *											
Min.	–	7.5564	7.7088	7.7715	7.8554	7.8966	8.0663	8.0686	8.0839	8.2678	8.1027
Max.	–	8.2000	7.9601	7.8500	7.9615	7.9598	8.6054	8.1960	8.1919	8.7386	8.3500
III. June 15, 2007											
a. Amount	–	15.39	1,535.03	32.13	250.00	141.91	2,490.66	1,807.00	11,497.55	2,290.61	134.83
b. YTM *											
Min.	–	7.9037	7.8863	8.0001	8.0615	8.0221	8.1553	8.1290	8.1614	8.3298	7.1517
Max.	–	7.9037	8.0494	8.0987	8.4200	8.1534	8.6000	8.3500	8.4442	8.7026	8.4200
IV. June 22, 2007											
a. Amount	–	150.20	3,331.50	40.15	138.41	186.00	2,248.45	796.00	18,150.11	1,146.17	391.62
b. YTM *											
Min.	–	7.6500	7.8007	7.9187	7.9289	7.9889	8.1133	8.0731	8.1854	8.2835	8.3043
Max.	–	7.9037	7.9910	8.0374	8.4000	8.0343	8.5348	8.2448	8.3987	8.6907	8.4899
V. June 29, 2007											
a. Amount	–	620.00	2,051.41	191.35	879.52	141.00	1,746.15	501.60	14,858.98	831.82	179.77
b. YTM *											
Min.	–	8.0500	7.6709	7.8129	7.8260	7.9389	8.1040	8.1069	8.1523	8.3245	8.3001
Max.	–	8.2214	7.8811	8.0010	7.9555	7.9871	8.5154	8.1960	8.2565	8.6758	8.4704

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