

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
	2007-08	2008-09	2009-10	2010-11	2011-12	2012-13	2013-16	2016-17	2017-18	Beyond 2018	
1	2	3	4	5	6	7	8	9	10	11	12
I. July 6, 2007											
a. Amount	40.00	421.53	7,520.00	1,191.25	726.13	172.85	5,391.20	3,203.00	2,6675.09	5,252.20	119.63
b. YTM *											
Min.	6.2110	7.2207	7.3572	7.3474	7.5316	7.5846	7.9023	7.9434	7.9585	8.0654	8.2002
Max.	7.2275	8.2008	8.2000	7.8378	7.8778	7.9044	8.3800	8.1780	8.1917	8.7394	8.4001
II. July 13, 2007											
a. Amount	14.57	835.08	3,260.50	1,942.56	630.01	62.00	2,884.74	2,025.92	2,6579.80	8,440.50	196.54
b. YTM *											
Min.	6.9500	6.9000	7.0454	7.2005	7.4700	7.5217	7.8204	7.8805	7.8293	8.0398	7.7300
Max.	6.9500	7.6532	7.4703	7.6000	7.7257	7.6227	7.9955	8.0285	8.0259	8.6516	8.2015
III. July 20, 2007											
a. Amount	15.00	381.00	8,954.70	450.00	610.30	531.89	4,203.66	2,893.54	27,026.77	10,256.44	364.48
b. YTM *											
Min.	5.8871	6.5000	6.9278	7.0563	7.2429	7.3456	7.4844	7.7148	7.7590	7.9003	6.0425
Max.	5.8871	7.8033	7.3978	7.3200	7.6043	7.6668	8.3305	8.0852	7.9465	8.7536	8.3986
IV. July 27, 2007											
a. Amount	–	137.40	6,516.11	1,334.00	1,450.43	704.55	4,150.27	1,260.15	17,783.47	5,624.65	272.55
b. YTM *											
Min.	–	7.7017	6.8746	6.9463	7.2390	7.2952	7.4413	7.6270	7.7094	7.9019	7.5000
Max.	–	7.7017	7.1950	7.3006	8.0869	7.4464	7.8610	7.8795	7.9476	8.5646	8.3019

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