

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. August 3, 2007											
a. Amount	–	1.15	5,763.35	565.72	282.71	301.52	3,120.86	1,020.97	15,544.54	4,170.11	242.52
b. YTM *											
Min.	–	0.0000	7.0343	7.0779	7.3307	7.3578	7.4838	7.7367	7.7225	7.8659	6.0058
Max.	–	0.0000	7.7407	7.5026	7.3307	7.6	8.2549	7.9495	7.9651	8.5648	8.1754
II. August 10, 2007											
a. Amount	–	13.80	5,391.65	1,175.53	175.26	65.72	845.40	740.00	23,766.31	3,738.44	141.89
b. YTM *											
Min.	–	7.9267	7.3558	7.4217	7.4799	7.6514	7.6128	7.7639	7.7964	8.0500	8.0753
Max.	–	7.9536	7.8089	7.5205	7.8141	7.8194	8.2506	7.9997	7.9924	8.5071	8.2010
III. August 17, 2007											
a. Amount	–	161.80	2,193.32	60.50	890.07	19.70	681.50	44.51	7,374.90	3,168.91	213.46
b. YTM *											
Min.	–	7.4029	7.7443	7.7690	7.7337	7.9123	7.7844	7.9766	7.9218	8.0959	5.3998
Max.	–	8.1415	7.9741	7.8643	7.9221	7.9123	8.0293	8.0529	8.1413	8.7809	8.399
IV. August 24, 2007											
a. Amount	–	229.00	4,198.51	10.00	75.00	135.50	411.75	725.34	16,134.35	3,026.69	487.76
b. YTM *											
Min.	–	8.0599	7.7711	7.8115	7.8581	7.91	7.8571	7.8953	7.8625	8.2669	8.1394
Max.	–	8.1003	8.33	7.8115	8.2368	7.9121	8.0998	8.0067	8.0474	8.7135	8.5598
V. August 31, 2007											
a. Amount	–	–	3,550.11	10.15	375.07	8.10	1,704.64	233.32	6,417.41	2,330.26	171.47
b. YTM *											
Min.	–	–	7.7018	7.8298	7.7849	–	7.8262	7.9453	7.8788	7.9983	8.2626
Max.	–	–	7.8667	7.8339	8.3000	–	7.9008	8.0078	7.9764	8.6912	8.3891

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