

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. October 5, 2007											
a. Amount	–	200.00	5,993.38	15.42	742.71	–	666.25	82.70	4,747.92	3,973.74	216.92
b. YTM *											
Min.	–	7.3899	7.6631	7.7386	8.1837	–	7.7819	7.8671	7.8653	8.1577	8.1523
Max.	–	7.9300	7.8390	7.8026	8.4036	–	7.8865	7.9820	7.9330	8.8031	8.4699
II. October 12, 2007											
a. Amount	–	131.02	5,602.01	504.60	2.38	45.30	1,151.99	634.96	4,006.36	996.49	475.38
b. YTM *											
Min.	–	7.0722	7.6299	7.7403	–	7.7948	7.8158	7.8843	7.8828	8.1533	7.9500
Max.	–	7.9949	8.1800	7.8460	–	7.7954	7.9222	8.0127	8.2671	8.8032	8.4465
III. October 19, 2007											
a. Amount	–	10.50	4,129.55	74.65	95.12	50.70	694.54	284.62	5,311.12	2,155.92	69.13
b. YTM *											
Min.	–	7.9100	7.6289	7.7956	8.2515	7.8185	7.8367	7.9354	7.8887	8.0978	7.9500
Max.	–	7.9100	8.1768	7.8029	8.4500	7.8269	7.8807	8.0049	7.9404	8.8033	8.3694
IV. October 26, 2007											
a. Amount	–	–	7,619.53	622.49	100.00	13.20	1,856.25	1,597.18	15,736.07	3,058.79	95.57
b. YTM *											
Min.	–	–	7.5919	7.6886	7.7055	7.7317	7.7172	7.8019	7.8056	8.1618	7.9000
Max.	–	–	7.7597	7.8133	8.4000	7.8305	7.8547	7.9569	8.1821	8.7403	8.3594

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