

No. 26 A: Secondary Market Outright Transactions in Government Dated Securities (Face Value)

(Amount in ₹ crore)

Week ended	Government of India Dated Securities — Maturing in the year										State Govt. Securities
	2010-11	2011-12	2012-13	2013-14	2014-15	2015-16	2016-19	2019-20	2020-21	Beyond 2021	
1	2	3	4	5	6	7	8	9	10	11	12
I December 3, 2010											
a. Amount	-	43.00	200.00	5.03	45.00	1,845.00	11,211.52	-	5,723.40	9,055.48	384.65
b. YTM *											
Min.	-	7.2221	7.2420	7.4037	7.6188	7.8462	6.3463	-	7.9559	8.0373	8.3679
Max.	-	7.4614	7.3185	7.4037	7.6188	7.9800	8.4588	-	8.1311	8.5388	8.4200
II December 10, 2010											
a. Amount	-	70.05	487.10	30.00	135.12	3,346.04	10,761.87	465.73	7,422.20	11,018.13	390.49
b. YTM *											
Min.	-	7.5484	7.2023	7.4480	7.6053	7.8281	7.9485	5.9221	8.0665	7.9976	7.8998
Max.	-	7.5484	7.3164	7.4480	7.7021	8.0795	8.4793	8.1786	8.3271	8.5603	8.4884
III December 17, 2010											
a. Amount	5.00	563.03	278.00	0.04	0.01	1,520.24	8,356.64	386.13	1,135.50	13,603.88	359.94
b. YTM *											
Min.	7.3258	7.2797	7.3142	-	-	7.9443	7.83	5.9160	8.0705	8.0651	7.7861
Max.	7.3258	7.9500	7.5068	-	-	8.0396	8.4884	8.1722	8.358	8.5429	8.4917
IV December 24, 2010											
a. Amount	-	591.01	617.90	11.72	100.00	2,831.13	8,509.66	595.60	5,526.00	28,993.32	691.90
b. YTM *											
Min.	-	7.2402	7.3120	7.3671	7.7296	7.7654	7.7980	8.1062	7.9080	7.9682	7.5357
Max.	-	7.5200	7.5039	7.3671	7.7391	7.9800	8.4619	8.3829	8.4022	8.4993	8.3993
V December 31, 2010											
a. Amount	-	339.19	267.13	153.68	106.11	3,773.09	5,908.20	140.53	1,567.04	20,777.01	589.22
b. YTM *											
Min.	-	7.3371	7.3889	7.5568	7.6258	7.8055	7.6123	7.9079	7.8618	7.9726	7.9757
Max.	-	7.7992	7.7236	7.6718	7.8617	8.1608	8.4374	8.3679	8.4585	8.4982	8.8609

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