

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

(Amount in ` billion, YTM in per cent per annum)

Week ended	Government of India Dated Securities - Maturing in the year												State Govt. Securities
	2011-12	2012-13	2013-14	2014-15	2015-16	2016-17	2017-18	2018-19	2019-20	2020-21	2021-22	Beyond 2022	
	1	2	3	4	5	6	7	8	9	10	11	12	
I. March 2, 2012													
a. Amount	-	8.34	3.60	-	2.31	11.58	1.86	14.39	7.63	0.45	252.10	230.98	6.72
b. YTM *													
Min.	-	8.9180	8.0800	-	8.1688	8.2909	8.2916	8.2179	8.2626	9.6141	8.1809	8.2586	8.6561
Max.	-	9.1872	8.1700	-	8.2249	8.3551	8.3339	8.4400	8.2979	9.6194	8.3390	8.5939	8.7937
II. March 9, 2012													
a. Amount	-	3.65	-	0.70	0.51	2.50	2.50	6.38	6.07	0.55	201.24	112.86	13.55
b. YTM *													
Min.	-	9.0243	-	8.1800	8.1927	8.2843	8.2920	8.3100	8.2766	9.6666	8.2012	8.2756	8.7101
Max.	-	9.3914	-	8.1800	8.2051	8.3512	8.3418	8.3597	8.2951	9.6930	8.3305	8.6049	8.9900
III. March 16, 2012													
a. Amount	-	16.31	0.10	5.33	0.61	0.72	6.25	15.26	10.83	1.65	406.72	127.54	25.03
b. YTM *													
Min.	-	8.9537	8.1526	8.0539	8.1807	8.2803	8.3307	8.3409	8.2960	9.6765	8.2467	8.2831	8.7043
Max.	-	9.3287	8.2256	8.1800	8.2170	8.4511	8.4485	8.5000	8.4078	9.6943	8.4625	8.7366	8.9900
IV. March 23, 2012													
a. Amount	0.25	8.73	0.20	3.16	1.22	1.52	2.58	20.05	9.52	1.60	233.90	44.66	13.65
b. YTM *													
Min.	9.4162	9.0046	8.1193	8.1450	8.2750	8.3628	8.4491	8.3757	8.3989	9.6861	8.2984	8.3076	8.7297
Max.	9.4162	9.8602	8.1580	8.1931	8.4342	8.4500	8.4971	8.5368	8.5590	9.7654	8.4939	8.6625	9.0200
V. March 30, 2012													
a. Amount	-	19.36	0.36	-	4.80	0.12	8.64	29.77	14.84	3.80	302.46	74.91	20.50
b. YTM *													
Min.	-	8.9804	8.0755	-	8.2662	8.3386	8.4745	8.4427	8.4103	8.5620	8.3702	8.3318	8.3413
Max.	-	12.7686	8.0907	-	8.4850	8.3386	8.6941	8.6328	8.6407	9.7851	8.7748	8.8022	9.3790

* Minimum and Maximum YTM (% PA) indicative have been given excluding transactions of non-standard lot size (less than ` 0.05 billion).