

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
	2011-12	2012-13	2013-14	2014-15	2015-16	2016-17	2017-18	2018-19	2019-20	2020-21	Beyond 2021	
	1	2	3	4	5	6	7	8	9	10	11	
I Sep. 2, 2011												
a. Amount	19.97	34.01	495.00	0.02	265.55	416.08	20.00	1,889.70	448.70	5.00	34,714.40	158.34
b. YTM *												
Min.	8.0905	8.1344	8.1755	–	8.2106	8.2655	8.2746	8.2857	8.5756	9.0174	8.2326	8.5159
Max.	8.5541	8.2092	8.8364	–	8.8026	8.7677	8.3265	8.6057	8.5874	9.0174	8.5920	8.6976
II Sep. 9, 2011												
a. Amount	210.00	166.42	310.00	75.00	270.10	996.69	2,277.24	2,106.30	1,072.63	45.00	60,882.77	586.86
b. YTM *												
Min.	8.0476	8.1824	8.1588	8.1983	8.2147	8.2513	8.3008	8.2934	8.4535	9.1789	8.2585	8.5254
Max.	8.4121	8.2126	8.2038	8.2026	8.2742	8.3602	8.5386	8.6203	9.0334	9.1959	8.6692	8.6163
III Sep. 16, 2011												
a. Amount	–	143.00	100.00	55.00	211.00	1,883.00	188.00	2,728.00	5.00	320.00	58,152.00	977.00
b. YTM *												
Min.	–	8.0173	8.1796	8.0590	8.1070	8.1951	8.2904	8.2916	8.4480	8.9015	7.9420	8.3540
Max.	–	8.5045	8.2686	8.4181	8.4037	8.3610	8.4497	8.3666	8.4480	9.2292	8.6398	8.7070
IV Sep. 23, 2011												
a. Amount	10.00	135.00	132.00	45.00	186.00	488.00	12.00	2,603.00	20.00	125.00	51,378.00	835.00
b. YTM *												
Min.	8.4483	8.1947	8.2574	8.2680	8.2466	8.0656	8.3369	8.3007	8.2775	9.0438	8.1155	8.2165
Max.	8.4483	8.4051	8.3204	8.3147	8.3533	8.3613	8.3369	8.3735	8.3463	9.2103	9.4027	8.7278
V Sep. 30, 2011												
a. Amount	–	646.00	155.00	42.51	120.40	439.30	121.96	3,391.01	–	350.00	39,076.41	269.75
b. YTM *												
Min.	–	8.2812	8.2366	8.2060	8.2782	8.2976	8.3242	8.3018	–	8.9948	8.2817	8.5708
Max.	–	8.5584	8.2700	8.2800	8.9389	8.3153	8.3286	8.3509	–	8.9948	8.7218	8.6444

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