

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 Oct. 7, 2011												
a. Amount	–	64.35	65.70	23.28	180.00	531.50	165.50	4,438.15	10.00	750.00	35,441.77	1,123.36
b. YTM *												
Min.	–	8.0975	8.1831	8.3220	8.2013	8.3282	8.4192	8.3401	8.4000	8.9873	8.3310	8.6205
Max.	–	8.4566	8.3627	8.3265	8.9998	8.5201	8.5050	8.5749	8.4203	9.1942	8.8125	9.0003
II Oct. 14, 2011												
a. Amount	–	372.00	–	235.10	95.00	1,593.68	280.23	3,375.48	–	480.00	45,275.61	857.83
b. YTM *												
Min.	–	8.4142	–	8.3499	8.4460	8.5738	8.6246	8.5658	–	8.9883	8.5643	8.8307
Max.	–	8.5942	–	8.5018	8.5390	8.7164	8.7396	8.7738	–	9.2042	8.9917	8.9761
III Oct. 21, 2011												
a. Amount	–	1,132.83	–	86.23	16.33	989.85	35.83	5,175.30	–	10.83	47,894.51	1,071.34
b. YTM *												
Min.	–	8.4428	–	8.5415	8.5751	8.7131	8.7457	8.7263	–	9.2897	8.7217	8.8668
Max.	–	8.6174	–	8.6432	8.5804	8.7676	8.7457	8.8494	–	9.2914	9.0869	9.0900
IV Oct. 28, 2011												
a. Amount	–	1,008.00	–	–	75.25	266.94	5.15	1,748.78	–	–	23,980.98	228.13
b. YTM *												
Min.	–	8.6143	–	–	8.5024	8.6901	8.8014	8.6779	–	–	8.6711	8.9594
Max.	–	8.7134	–	–	9.1849	8.7787	8.8014	8.8298	–	–	9.0008	9.0586

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