

No. 26 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
	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. June 4, 2010											
a. Amount	242.65	705.00	1,900.31	2,529.47	470.00	2,688.00	2,723.90	408.00	46,765.00	32,680.79	738.35
b. YTM *											
Min.	5.2242	5.2000	5.7882	6.4413	6.7300	7.1883	7.4285	4.7246	5.6635	7.7350	5.4937
Max.	5.5505	5.2842	6.9836	7.4215	6.9806	7.4351	7.6532	7.8377	7.6385	8.2587	8.3530
II. June 11, 2010											
a. Amount	325.00	100.46	1,016.65	928.97	435.00	750.32	2,882.90	197.18	42,832.56	27,118.50	733.33
b. YTM *											
Min.	5.1262	5.5149	5.8969	6.5603	6.8730	7.3528	7.3333	7.7043	5.6604	7.7681	5.9594
Max.	5.7409	5.5221	6.1433	6.7445	7.2301	7.4065	7.8046	7.8803	7.6670	8.2993	8.4002
III. June 18, 2010											
a. Amount	1,390.40	478.83	2,153.79	798.95	708.51	4,613.38	2,979.20	530.97	38,211.26	17,049.80	1,328.29
b. YTM *											
Min.	5.1880	5.2780	5.2911	6.2402	6.1466	6.4876	6.0515	4.7146	7.5266	6.7982	5.7089
Max.	5.5927	5.8000	6.2500	7.1854	9.6488	7.9035	7.7300	7.8735	7.6941	9.3753	8.3160
IV. June 25, 2010											
a. Amount	130.00	576.00	2,308.00	990.00	30.00	1,238.13	1,101.94	278.92	28,643.20	24,500.42	1,883.78
b. YTM *											
Min.	5.2055	5.1204	6.1182	6.6746	7.0161	7.1500	7.3503	7.7700	5.8474	7.7249	6.7385
Max.	5.3326	5.8994	6.5500	7.0145	7.0700	7.5310	7.6834	7.8922	7.6517	8.2404	8.1862

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