

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
	2009-10	2010-11	2011-12	2012-13	2013-14	2014-15	2015-18	2018-19	2019-20	Beyond 2020	
1	2	3	4	5	6	7	8	9	10	11	12
I December 4, 2009											
a. Amount	700.00	1,476.50	925.00	1,260.00	305.10	1,395.25	8,707.96	70.00	39,704.85	2,211.55	1,944.94
b. YTM *											
Min.	2.9821	4.0084	5.3929	6.1365	6.6824	6.5624	7.1114	7.6483	7.1384	7.6419	7.6058
Max.	3.4428	6.9473	5.8021	6.6100	7.0916	7.9496	7.7031	7.6642	7.6303	8.3503	8.1108
II December 11, 2009											
a. Amount	25.00	831.11	706.10	1,726.79	13.24	383.40	6,415.54	112.63	40,669.46	2,195.81	838.99
b. YTM *											
Min.	3.3897	4.2957	5.5515	6.3275	6.8344	7.0120	7.2948	7.7495	6.9836	7.7434	7.7494
Max.	3.3897	5.1502	5.8533	6.6500	6.8496	7.7500	7.7184	7.8333	7.7393	8.3780	8.3095
III December 18, 2009											
a. Amount	2,885.00	541.00	2,256.80	1,447.00	275.00	329.85	4,514.75	20.44	39,451.87	2,248.83	1,872.68
b. YTM *											
Min.	3.3088	4.1886	5.1620	6.3867	7.0000	7.1064	7.2956	7.6384	7.4444	8.0468	8.0744
Max.	4.2336	5.7525	6.0536	6.7458	7.1500	7.4155	7.6850	7.6940	7.7051	8.3961	8.3375
IV December 25, 2009											
a. Amount	1,270.00	515.50	1,682.55	1,620.00	95.03	776.79	9,680.34	160.00	21,948.39	5,436.75	1,467.58
b. YTM *											
Min.	3.5841	4.2056	5.6700	6.4665	6.8552	7.1796	7.3546	7.5009	7.4531	4.5298	7.3881
Max.	4.8897	6.9471	6.3120	6.7652	6.9103	7.5058	7.6682	7.9995	7.7575	8.4077	8.4400

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