

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
	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 November 5, 2010											
a. Amount	–	105.00	1,643.15	515.11	105.06	3,725.49	12,315.87	–	6,557.12	24,268.65	472.51
b. YTM *											
Min.	–	6.9486	6.9281	7.1573	7.4370	7.6983	7.7250	–	7.9229	7.9739	7.7891
Max.	–	7.3300	7.2783	7.5505	7.5687	7.8853	8.0692	–	8.1363	8.5671	8.5281
II November 12, 2010											
a. Amount	5.00	80.00	515.00	792.00	31.23	4,212.39	7,588.74	61.08	4,278.35	17,995.75	1,009.23
b. YTM *											
Min.	6.6192	6.5065	7.2160	7.3039	7.4816	7.7108	7.7850	7.9474	7.9365	7.9763	7.7600
Max.	6.6192	7.6500	7.2858	7.4278	8.1200	7.8800	7.9901	8.2321	8.2025	8.4650	8.5310
III November 19, 2010											
a. Amount	–	225.34	115.00	153.21	25.00	2,315.81	8,166.35	1.00	6,611.53	11,215.73	624.03
b. YTM *											
Min.	–	6.9740	7.1387	7.3119	7.5268	7.8098	7.8797	–	8.0146	8.0429	7.7009
Max.	–	7.2500	7.2289	7.4652	7.7074	7.8758	8.2736	–	8.1059	8.5304	8.5171
IV November 26, 2010											
a. Amount	–	25.34	115.37	125.84	5.00	2,841.06	6,563.69	50.51	4,283.68	11,739.46	732.49
b. YTM *											
Min.	–	7.3200	7.0998	7.3241	7.7073	7.8315	7.8069	8.0348	7.9822	8.0407	7.1168
Max.	–	7.3293	7.4018	7.5000	7.7073	7.8694	8.3986	8.0348	8.0373	8.5416	8.5165

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