

No. 26A: Secondary Market Outright Transactions in Government Dated Securities (Face Value)

(Amount in ₹ billion, YTM in per cent per annum)

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. December 2, 2011												
a. Amount	0.3	11.7	-	-	4.3	2.9	2.6	73.6	-	10.6	644.9	6.4
b. YTM *												
Min.	8.9104	8.6802	-	-	8.6216	8.6213	8.6699	8.6258	-	9.3752	8.6818	9.0900
Max.	8.9104	8.9105	-	-	8.7500	8.8051	8.8367	8.8311	-	10.0166	9.2794	9.2780
II. December 9, 2011												
a. Amount	0.1	4.2	0.8	0.4	0.8	6.8	0.4	75.1	-	20.6	704.5	21.4
b. YTM *												
Min.	8.8762	8.4952	8.3160	8.4071	8.4234	8.3976	8.6228	8.4494	-	9.3771	8.4976	8.9457
Max.	8.8762	8.6732	8.3905	8.4444	8.5677	8.6199	8.6752	8.6755	-	10.0657	9.1148	9.2135
III. December 16, 2011												
a. Amount	-	2.8	0.5	1.7	1.1	7.6	6.8	62.1	0.2	24.4	941.8	21.3
b. YTM *												
Min.	-	8.4612	8.2580	8.2357	8.2510	8.3411	8.3529	8.3744	8.5500	9.1984	8.4041	8.5485
Max.	-	8.5600	8.2580	8.4190	8.4103	8.4726	8.5508	8.5008	8.5500	10.0309	8.8607	9.0568
IV. December 23, 2011												
a. Amount	-	16.9	-	1.0	1.5	12.7	2.4	138.4	0.3	25.5	1,096.4	34.2
b. YTM *												
Min.	-	8.3761	-	8.0372	8.1085	8.2252	8.3134	8.2925	8.4000	9.2597	8.2682	8.6010
Max.	-	8.7375	-	8.2500	8.3053	8.4001	8.4234	8.4915	8.4367	9.8031	8.8019	8.9058
V. December 30, 2011												
a. Amount	-	3.2	-	0.1	0.4	0.3	2.3	91.2	-	10.5	639.4	6.1
b. YTM *												
Min.	-	8.2039	-	8.0401	8.1650	8.3269	8.3197	8.3576	-	8.5401	8.3367	8.5644
Max.	-	8.5816	-	8.0605	8.2844	8.4327	8.5500	8.6820	-	9.8318	8.7722	8.8752

* Minimum and Maximum YTM (% PA) indicative have been given excluding transactions of non-standard lot size (less than ₹ 0.05 billion).