

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. April 2, 2010											
a. Amount	330.11	460.09	975.70	1,492.15	257.70	217.46	6,988.71	8,256.35	598.08	870.37	1,491.00
b. YTM *											
Min.	3.9094	5.1716	5.9776	6.5891	7.1286	7.3695	7.3463	4.6656	7.8033	7.9995	5.4658
Max.	5.1235	5.6121	6.1807	6.7239	7.4805	7.6633	7.8854	7.8950	8.3541	8.4168	8.4930
II. April 9, 2010											
a. Amount	4,995.28	470.00	2,715.22	846.76	1,113.02	980.24	12,042.48	16,350.75	180.10	514.98	2,176.63
b. YTM *											
Min.	3.5193	5.1490	6.0362	6.6364	7.1368	7.2764	6.0485	4.6569	5.5209	6.2999	1.3409
Max.	4.9704	6.3600	6.4233	6.8326	7.4268	7.5677	8.2388	7.9003	5.5732	8.3007	8.4199
III. April 16, 2010											
a. Amount	2,804.50	1,030.00	2,797.74	289.40	1,195.18	2,461.62	11,706.92	17,954.76	10.00	2,267.16	1,521.05
b. YTM *											
Min.	3.5967	5.0974	5.9737	6.7013	7.1381	7.5216	7.5218	7.7810	5.5504	8.1976	6.3019
Max.	5.2281	5.4076	6.4407	6.7958	7.2537	7.7231	8.3482	8.1281	5.5504	8.6327	8.5785
IV. April 23, 2010											
a. Amount	2,835.00	1,240.00	5,074.00	1,612.85	1,185.10	9,292.43	10,295.40	13,547.39	259.29	19,485.73	2,177.97
b. YTM *											
Min.	3.6575	5.2083	5.9651	6.6500	7.1875	7.5149	7.6015	4.6592	5.5539	8.0640	5.5500
Max.	5.1742	5.8000	6.4224	7.0232	7.2939	7.7089	8.3614	8.0945	5.5802	8.6296	8.5690
V. April 30, 2010											
a. Amount	1,585.45	2,006.00	2,175.00	1,925.00	930.00	4,671.56	24,906.98	6,692.06	355.00	20,831.36	2,052.39
b. YTM *											
Min.	3.6423	4.5418	5.9129	6.5255	7.0940	7.4359	7.5164	4.7051	5.6050	7.9750	5.6149
Max.	4.9243	6.7802	6.3779	7.0208	7.1973	7.6426	8.3369	8.1539	7.9200	8.6286	8.5584

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