

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. March 5, 2010											
a. Amount	–	68.14	85.00	831.85	520.00	1,205.55	13,692.10	41.24	14,086.58	1,331.12	889.86
b. YTM *											
Min.	–	3.9566	5.3409	6.0701	6.8622	7.2397	7.4191	7.9203	7.7696	4.6572	5.6000
Max.	–	8.6213	5.3717	6.6703	6.9600	7.4145	8.2017	8.1334	8.0461	8.5000	8.5438
II. March 12, 2010											
a. Amount	–	1,913.00	192.69	1,060.00	625.99	418.99	12,899.40	114.00	8,900.50	954.98	1,151.83
b. YTM *											
Min.	–	3.9927	5.2153	6.0579	6.8261	7.2652	7.5172	7.8478	7.9344	4.6524	4.0114
Max.	–	4.5639	6.2987	6.6700	6.9406	7.9909	7.9300	8.0035	8.0959	8.4906	8.5400
III. March 19, 2010											
a. Amount	–	570.05	790.00	4,670.53	710.00	222.05	12,522.64	81.82	8,547.49	2,567.27	1,508.66
b. YTM *											
Min.	–	4.4473	5.1700	5.6593	6.6603	7.1877	7.3914	7.8500	7.8074	4.6488	8.1417
Max.	–	5.1335	6.4000	6.2488	7.1766	7.6300	7.7888	8.0411	8.0242	8.4909	8.5380
IV. March 26, 2010											
a. Amount	–	1.31	510.00	1,005.00	349.80	205.49	8,442.33	18.95	11,004.54	820.31	1,493.62
b. YTM *											
Min.	–	–	5.2318	6.0961	6.7220	7.1618	7.3798	7.7660	7.8067	8.0125	6.5526
Max.	–	–	6.4000	6.1904	7.0798	7.5608	7.7465	7.9654	8.0306	8.5145	8.5255

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