

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 February 4, 2011											
a. Amount	–	111.20	513.97	245.27	1.52	3,496.61	3,342.42	16.70	2,237.67	22,437.52	1,483.95
b. YTM *											
Min.	–	7.3398	7.4538	7.6985	–	8.0631	8.1077	8.1834	8.0879	8.1311	7.7675
Max.	–	7.8000	7.6503	7.8259	–	8.1774	8.2413	8.2615	8.1892	8.5608	8.5371
II February 11, 2011											
a. Amount	–	–	345.92	260.07	0.37	4,607.25	3,116.67	28.72	1,001.37	19,142.19	424.71
b. YTM *											
Min.	–	–	7.4721	7.7154	–	8.0651	8.1279	7.9587	8.0228	8.1480	7.7032
Max.	–	–	7.9400	7.8096	–	8.2154	8.2400	8.2714	8.2238	8.5847	8.4906
III February 18, 2011											
a. Amount	–	135.55	256.80	420.33	0.35	2,764.22	3,578.06	165.70	726.61	30,427.58	937.41
b. YTM *											
Min.	–	7.4018	7.4727	7.6979	–	8.0228	8.0723	7.8255	8.0160	8.1311	8.2189
Max.	–	7.4018	7.6313	7.8941	–	8.1348	8.1972	8.2224	8.1488	8.5807	8.5395
IV February 25, 2011											
a. Amount	–	350.00	283.70	478.10	10.19	3,239.66	3,707.10	110.19	1,008.50	33,815.46	795.37
b. YTM *											
Min.	–	7.4300	7.4393	7.6001	8.0323	8.0028	7.8324	7.8184	8.0012	8.0755	8.3400
Max.	–	7.4500	7.5277	7.7349	8.0323	8.0986	8.5191	8.2062	8.1497	8.5777	8.5497

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