

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. May 7, 2010											
a. Amount	549.39	1,661.00	3,772.50	3,339.50	2,101.30	6,482.07	20,506.83	3,169.38	13,017.17	21,158.29	1,629.79
b. YTM *											
Min.	3.5812	4.9883	5.7832	6.4854	6.9220	7.2617	7.3903	7.8947	5.5724	7.8214	5.0000
Max.	4.9392	5.4800	6.1998	6.9223	7.2500	7.5705	8.3194	8.0928	7.8500	8.5013	8.4730
II. May 14, 2010											
a. Amount	2,355.81	507.00	950.00	1,970.06	1,802.00	6,149.00	17,175.87	2,437.84	25,182.50	40,081.46	1,368.00
b. YTM *											
Min.	3.8729	5.0407	5.7986	6.4763	6.6768	7.2270	7.3663	7.8370	5.5638	7.6738	6.4434
Max.	5.2364	5.4154	6.1265	6.8800	7.0572	7.9522	7.9119	8.0315	7.7050	8.3273	8.3991
III. May 21, 2010											
a. Amount	2,384.15	1,011.35	4,215.69	1,877.36	1,575.78	3,030.04	10,608.97	1,487.76	35,995.98	36,715.50	1,519.01
b. YTM *											
Min.	3.6572	5.0304	5.7676	6.4107	6.8650	7.1803	7.3471	7.7005	7.3839	7.6140	5.9561
Max.	5.6324	6.1200	6.3691	6.8564	7.0835	7.3780	7.8201	7.8945	7.5391	8.2805	8.2902
IV. May 28, 2010											
a. Amount	190.00	575.25	1,929.01	1,043.60	1,192.26	1,026.42	6,853.61	406.64	29,963.50	38,850.02	1,291.00
b. YTM *											
Min.	4.2246	5.0735	5.8234	6.4744	6.8638	7.1799	7.3250	4.7239	7.3188	7.5726	6.9500
Max.	5.0000	6.2300	6.0670	6.8420	7.1218	7.3086	8.1161	7.7940	7.5251	8.1690	8.1800

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