

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
	2012-13	2013-14	2014-15	2015-16	2016-17	2017-18	2018-19	2019-20	2020-21	2021-22	Beyond 2022	
	1	2	3	4	5	6	7	8	9	10	11	
I. September 7, 2012												
a. Amount	0.10	1.45	0.15	3.86	0.40	36.60	3.62	157.79	1.65	2.79	950.08	21.47
b. YTM *												
Min.	8.2772	7.9718	7.9177	7.9800	8.0548	8.1379	8.1689	8.2449	9.3502	8.3128	8.1439	8.6782
Max.	8.2772	8.0262	7.9510	8.0054	8.0905	8.2656	8.2618	8.3438	9.3718	8.3861	8.6392	8.9313
II. September 14, 2012												
a. Amount	–	0.05	0.55	3.72	0.45	59.51	4.93	81.49	1.95	1.12	1,219.06	11.85
b. YTM *												
Min.	–	8.0161	7.9312	7.9767	8.0235	8.1521	8.2005	8.2364	9.3203	8.3281	8.1507	8.6810
Max.	–	8.0161	7.9444	8.0073	8.0268	8.2388	8.2481	8.3025	9.3584	8.3824	8.6031	8.9296
III. September 21, 2012												
a. Amount	–	1.00	–	5.85	0.87	26.91	11.11	96.42	1.05	3.01	1,061.01	17.37
b. YTM *												
Min.	–	7.9478	–	7.9860	8.0477	8.1111	8.1689	8.2050	9.2943	8.2965	8.0966	8.4980
Max.	–	7.9506	–	8.0136	8.0790	8.2074	8.3292	8.3114	9.3209	8.3622	8.5883	8.9200
IV. September 28, 2012												
a. Amount	–	2.95	0.20	5.81	0.59	34.40	22.14	77.90	2.60	1.84	1,054.30	16.19
b. YTM *												
Min.	–	7.9500	7.9902	7.9914	8.0436	8.1523	8.1244	8.2308	9.2558	8.1955	8.0718	8.4999
Max.	–	8.1000	8.0220	8.0196	8.1006	8.2413	8.2796	8.2859	9.2894	8.3389	8.5805	8.9779

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