

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
	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	
I. October 5, 2012											
a. Amount	–	0.35	2.55	0.05	69.64	12.71	100.55	2.21	5.44	835.91	31.73
b. YTM *											
Min.	–	7.9498	7.9697	8.0295	8.1113	8.1769	8.1807	9.2389	8.2860	8.1109	8.5001
Max.	–	7.9498	8.0028	8.0295	8.2117	8.2601	8.2595	9.2693	8.3144	8.5259	8.9099
II. October 12, 2012											
a. Amount	0.12	0.36	3.51	0.57	80.13	11.49	114.35	1.60	9.17	707.69	20.54
b. YTM *											
Min.	7.9401	7.9242	7.9240	8.0500	8.0725	8.1521	8.1811	9.1892	8.2759	8.1397	8.6163
Max.	7.9401	7.9242	7.9958	8.0500	8.2055	8.2436	8.3579	9.2627	8.3219	8.4356	8.8951
III. October 19, 2012											
a. Amount	9.15	0.42	0.92	0.91	83.91	16.70	150.42	6.65	10.69	976.23	59.12
b. YTM *											
Min.	7.8201	7.9900	7.9294	7.9327	8.1085	8.1594	8.1695	9.1465	8.2432	8.1331	8.5728
Max.	7.9802	7.9900	7.9708	8.1578	8.1979	8.2439	8.2122	9.3553	8.3042	8.4529	8.9750
IV. October 26, 2012											
a. Amount	–	0.02	0.25	0.10	71.00	11.35	116.00	3.03	3.54	542.90	23.00
b. YTM *											
Min.	–	–	7.9515	8.0400	8.0801	8.1369	8.1481	9.1452	8.2419	8.1172	8.3052
Max.	–	–	7.9515	8.0400	8.1417	8.2002	8.1764	9.3324	8.2655	8.4100	8.8851

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