

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 January 7, 2011											
a. Amount	–	329.51	730.60	705.00	5.00	5,196.25	2,387.33	398.30	1,885.00	15,198.88	1,330.20
b. YTM *											
Min.	–	7.1071	7.3063	7.5213	7.8947	7.8178	7.8058	7.9391	7.9037	8.0221	7.7906
Max.	–	7.7100	7.5083	7.6647	7.8947	7.9565	8.4123	8.3529	8.3962	8.4833	8.5209
II January 14, 2011											
a. Amount	–	440.00	221.00	310.00	43.06	3,355.44	7,766.48	2,483.75	7,694.07	16,638.82	355.59
b. YTM *											
Min.	–	7.2712	7.3872	7.5735	7.7182	7.9306	7.9746	7.9406	8.1043	8.1342	8.3441
Max.	–	7.5300	7.5015	7.6477	8.0400	8.2000	8.4006	8.3500	8.3679	8.5566	8.4558
III January 21, 2011											
a. Amount	50.00	230.00	305.18	52.10	10.06	4,220.52	5,906.39	1,594.35	3,162.52	16,834.53	1,367.25
b. YTM *											
Min.	6.6666	7.3560	7.4360	7.6318	8.1402	8.0437	7.9693	8.1438	8.1094	8.1476	7.9641
Max.	6.6666	7.4945	7.6725	7.8127	8.1402	8.1505	8.2116	8.2556	8.2957	8.5677	8.5494
IV January 28, 2011											
a. Amount	–	8.60	796.27	266.02	20.80	2,264.02	4,982.05	1,100.70	2,693.67	21,225.40	736.62
b. YTM *											
Min.	–	7.4785	7.4701	7.6970	7.9448	8.0341	8.0890	7.9926	8.1066	8.1291	8.4366
Max.	–	7.4958	7.7000	7.9500	8.0000	8.1904	8.4040	8.1448	8.2769	8.5753	8.5248

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