

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
	2011-12	2012-13	2013-14	2014-15	2015-16	2016-17	2017-20	2020-21	2021-22	Beyond 2022	
	1	2	3	4	5	6	7	8	9	10	
I May 6, 2011											
a. Amount	90.00	275.00	–	300.24	775.00	737.09	2,739.38	30.00	11,020.15	10,862.67	630.78
b. YTM *											
Min.	7.2500	8.0000	–	7.5877	8.2027	8.2135	7.7808	8.1131	8.1046	8.2749	8.0995
Max.	8.2476	8.0500	–	8.3200	8.3759	8.4395	8.5364	8.1517	8.3081	8.6097	8.6052
II May 13, 2011											
a. Amount	–	190.00	210.00	5.00	235.05	948.77	1,628.89	85.00	10,820.09	18,595.24	856.10
b. YTM *											
Min.	–	8.0250	8.0732	8.0091	8.3152	8.3465	7.7029	8.0682	8.1106	8.3215	8.2971
Max.	–	8.1000	8.2300	8.0091	8.3708	8.4302	8.4680	8.2942	8.4957	8.6500	8.6484
III May 20, 2011											
a. Amount	150.00	40.13	45.06	–	193.50	405.00	4,001.45	160.03	16,504.24	10,035.43	367.95
b. YTM *											
Min.	7.7495	8.0902	8.1031	–	8.3295	8.3447	7.6607	8.2252	8.2016	8.3470	8.5230
Max.	7.8398	8.1269	8.1628	–	8.4082	8.4544	8.4700	8.2954	8.4552	8.6488	8.6381
IV May 27, 2011											
a. Amount	110.00	610.00	55.00	1.38	656.10	2,025.02	2,486.98	85.00	11,407.95	19,492.51	648.60
b. YTM *											
Min.	7.6499	8.0982	8.1707	–	8.3812	8.4587	7.7150	8.2828	8.3136	8.4158	8.5584
Max.	8.4001	8.2035	8.1707	–	8.4445	8.7337	8.6813	8.2910	8.3988	8.6565	8.7241

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