

No. 27 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
	2009-10	2010-11	2011-12	2012-13	2013-14	2014-15	2015-18	2018-19	2019-20	Beyond 2020	
1	2	3	4	5	6	7	8	9	10	11	12
I September 4, 2009											
a. Amount	1,084.00	1,601.82	1,530.00	679.00	924.00	2,042.01	19,415.35	82.51	6,863.30	8,896.22	219.75
b. YTM *											
Min.	3.7229	4.5442	5.8300	6.3000	6.8100	6.9479	7.1301	7.3909	7.1514	7.8320	7.1000
Max.	3.9635	5.7172	6.8800	6.5033	7.1595	7.2619	7.6036	7.5800	7.7354	8.3487	8.2986
II September 11, 2009											
a. Amount	685.01	1,708.50	1,080.29	718.07	66.10	1,600.00	19,773.85	55.18	23,038.20	3,022.56	1,876.36
b. YTM *											
Min.	3.7412	4.4172	5.8700	6.4000	6.9781	7.0979	7.1113	7.5517	7.2725	7.7665	7.1000
Max.	4.1351	5.7700	6.5195	7.0000	7.1228	7.3202	7.5700	8.0274	7.9840	8.2544	8.2986
III September 18, 2009											
a. Amount	1,720.00	2,759.71	2,315.76	4,762.00	730.00	1,663.00	25,690.53	15.70	43,788.30	7,445.43	1,838.39
b. YTM *											
Min.	3.7169	4.3070	5.9262	6.5500	6.7434	6.8291	6.9161	7.3964	7.0143	7.6110	7.2548
Max.	3.9157	6.0433	6.9100	6.8474	7.2209	7.3380	8.1974	7.8924	7.8843	8.2789	8.2703
IV September 25, 2009											
a. Amount	1,780.00	3,944.50	3,650.30	3,914.20	795.22	322.07	17,790.08	44.60	25,103.66	6,303.46	1,309.97
b. YTM *											
Min.	3.7182	4.3450	5.8399	6.4440	6.7848	6.9226	6.9801	7.2375	6.9592	7.5979	7.2344
Max.	3.7396	5.7342	6.0113	6.9462	7.2000	7.2700	7.6210	7.5928	7.5881	8.2500	8.3422

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