

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. May 1, 2009											
a. Amount	900.00	661.65	285.02	435.86	1,944.20	4,160.04	2,251.69	23,653.70	–	11,678.20	2,004.33
b. YTM *											
Min.	3.1573	4.0800	4.8975	5.3625	5.6898	5.8376	6.2793	6.0348	–	6.5688	5.0000
Max.	4.8561	4.8501	4.9902	6.0000	6.1143	6.3162	6.6318	7.5378	–	7.8293	7.3508
II. May 8, 2009											
a. Amount	1,607.00	1,014.59	1,140.02	411.44	3,395.77	14,751.17	3,692.73	34,244.78	5.25	14,382.05	4,160.48
b. YTM *											
Min.	2.7739	3.8042	4.6500	5.2766	5.7175	5.8694	6.2434	6.1610	–	6.6983	5.0300
Max.	4.4488	4.2500	6.0312	6.1500	6.0966	6.4899	6.7385	6.7006	–	7.7492	7.3346
III. May 15, 2009											
a. Amount	975.00	1,440.00	1,230.00	805.24	2,474.25	8,173.85	2,423.81	23,198.47	609.76	9,593.03	1,759.12
b. YTM *											
Min.	2.9850	4.0000	4.5953	5.4471	5.8552	5.9564	6.3033	6.1868	6.0231	6.8306	7.1498
Max.	4.0038	4.8497	6.1000	6.3061	6.0640	6.3376	6.8000	7.8686	6.9503	7.9884	8.4387
IV. May 22, 2009											
a. Amount	2,769.68	620.00	260.00	370.00	1,815.00	15,491.85	1,620.04	23,839.70	283.05	9,573.92	1,202.56
b. YTM *											
Min.	3.0201	3.9800	4.8372	5.2561	5.8617	5.7038	6.5375	6.2010	5.7940	6.5879	7.1956
Max.	4.2084	4.1500	4.9500	6.1200	6.0586	6.9265	6.8055	6.9016	6.5702	7.8513	7.3515
V. May 29, 2009											
a. Amount	1,959.00	1,526.09	461.90	580.71	1,269.90	5,487.29	3,318.93	12,589.73	12,081.97	4,580.09	833.54
b. YTM *											
Min.	3.0201	4.0500	4.8172	5.6746	6.0421	6.0341	6.7413	6.2615	6.0506	7.1246	4.0833
Max.	4.4320	5.2516	6.2758	6.4986	6.2767	6.5272	7.1907	7.0202	7.1282	7.8787	7.5199

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