

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
	2008-09	2009-10	2010-11	2011-12	2012-13	2013-14	2014-17	2017-18	2018-19	Beyond 2019	
1	2	3	4	5	6	7	8	9	10	11	12
I. March 6, 2009											
a. Amount	40.00	1,448.25	1,170.87	1,275.40	2,278.30	505.50	2,724.26	9,236.48	18,964.85	7,009.27	1,916.39
b. YTM *											
Min.	4.2847	4.5586	4.6768	5.0000	5.4762	5.8593	5.7183	6.4895	5.9748	6.9286	7.3604
Max.	4.7323	5.2948	5.0703	5.2314	6.6758	6.2103	6.8648	6.9714	7.8018	8.2186	7.9696
II. March 13, 2009											
a. Amount	–	930.41	816.47	310.00	752.00	1,311.00	1,056.39	1,159.19	8,900.99	9,429.69	1,611.62
b. YTM *											
Min.	–	4.5984	4.9000	5.1000	5.7000	6.0819	6.2247	6.7913	6.0422	6.9207	7.6007
Max.	–	5.3091	6.1253	6.0020	6.4000	6.5988	7.5011	7.5402	7.1707	8.4907	8.5298
III. March 20, 2009											
a. Amount	729.00	4,904.63	640.27	1,804.77	1,049.40	2,232.62	5,341.29	4,569.82	10,203.21	9,946.25	2,746.79
b. YTM *											
Min.	4.3823	4.5749	4.7438	5.2500	5.8976	6.2282	6.0707	6.3672	6.1857	7.3696	7.7456
Max.	5.0541	6.0997	6.0681	7.0094	6.5004	6.7426	7.5499	7.8529	8.6923	8.6293	8.5899
IV. March 27, 2009											
a. Amount	–	2,326.79	535.80	265.01	682.10	2,107.28	4,054.18	1,615.40	9,206.39	5,245.93	6,196.68
b. YTM *											
Min.	–	4.5906	5.0726	5.9000	6.2118	5.8808	6.4385	6.8004	6.1982	6.7003	7.7450
Max.	–	6.5460	5.9244	7.0000	6.5000	7.1000	7.5500	7.0999	7.3317	8.1870	8.3513

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