

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. January 2, 2009											
a. Amount	35.00	2,318.36	875.00	588.82	32.45	1,658.50	11,211.67	2,622.92	30,137.85	26,168.65	515.07
b. YTM *											
Min.	6.1613	1.5327	4.6790	5.3321	5.9229	5.3267	5.1800	5.4675	5.1839	5.4226	6.0300
Max.	6.8995	5.5598	5.8012	7.0024	6.3941	6.0578	6.2643	8.0129	6.0877	7.3579	6.7782
II. January 9, 2009											
a. Amount	250.00	2,725.89	1,082.71	469.00	155.30	677.50	8,742.92	3,680.51	30,026.43	19,975.86	479.06
b. YTM *											
Min.	5.4632	4.1291	4.3652	4.8549	4.9300	5.0047	4.9145	5.2953	4.8631	5.1885	5.8910
Max.	6.4622	6.5000	5.1879	5.3571	6.4359	6.0184	6.4905	6.5021	6.5107	7.8500	6.5615
III. January 16, 2009											
a. Amount	320.00	2,367.88	1,609.30	1,048.20	195.52	1,047.55	13,080.86	2,122.80	39,960.46	24,642.66	1,188.63
b. YTM *											
Min.	5.0268	4.3084	4.4551	4.8950	5.3583	5.5809	5.5184	6.0288	5.4720	6.0258	5.9000
Max.	5.1471	6.0863	5.1778	6.5038	6.4975	6.0562	6.7000	6.7075	6.8927	7.7003	6.8518
IV. January 23, 2009											
a. Amount	186.30	2,018.61	606.55	829.48	28.00	1,332.50	12,571.53	1,116.97	42,215.72	13,952.83	498.98
b. YTM *											
Min.	4.8952	4.3330	4.5311	4.7991	5.3020	5.4476	5.4028	5.8821	5.3663	5.9051	6.1034
Max.	5.4081	6.0000	5.2200	5.3655	6.4500	6.2521	7.0000	6.4526	6.0009	7.7600	6.9495
V. January 30, 2009											
a. Amount	105.00	757.71	700.00	770.40	1,706.00	738.70	10,070.59	564.86	20,649.86	6,919.89	307.85
b. YTM *											
Min.	4.8837	4.5891	4.3572	5.1681	5.4500	5.7146	5.8077	6.1541	5.7224	6.2030	6.7316
Max.	5.0089	5.8000	5.3527	6.4974	6.9967	6.0309	6.4957	6.4727	6.1548	7.8000	7.0902

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