

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 June 5, 2009											
a. Amount	2,055.50	1,293.09	110.10	754.11	564.75	2,990.35	26,800.18	3,471.75	6,938.34	4,233.69	1,211.68
b. YTM *											
Min.	2.1606	4.1000	5.0318	5.6060	6.1011	6.2355	6.7008	6.5070	6.2857	7.2506	5.0500
Max.	4.4189	5.5724	6.1954	6.2372	6.3447	6.5123	7.2126	7.0134	6.9222	7.9004	7.6017
II. June 12, 2009											
a. Amount	1,246.94	244.73	460.10	644.16	730.00	1,590.20	22,491.44	1,108.29	918.08	7,947.22	1,502.33
b. YTM *											
Min.	3.8992	4.1018	4.7947	5.7116	6.1653	6.3077	6.7196	6.5148	6.4893	7.3050	7.4501
Max.	7.8217	6.2941	5.4500	6.5000	6.5655	6.7018	7.4000	6.9968	6.9233	8.0779	7.6376
III. June 19, 2009											
a. Amount	2,881.01	2,052.10	345.00	492.87	1,310.21	20,142.25	12,732.04	671.74	3,108.21	11,680.81	747.03
b. YTM *											
Min.	3.8999	4.0000	5.3958	5.6778	6.3740	6.1461	6.5818	6.2935	6.5805	7.2980	6.7000
Max.	4.3999	5.3504	5.6000	5.9811	6.7167	6.7510	7.1603	7.1044	7.0498	8.0465	7.8437
IV. June 26, 2009											
a. Amount	1,518.00	1,780.23	560.02	755.77	2,040.00	14,095.25	10,120.23	1,612.42	10,109.04	10,117.02	656.38
b. YTM *											
Min.	3.9530	4.0927	5.4000	5.8772	6.3986	6.4866	6.5838	6.7721	6.5135	7.2787	7.5500
Max.	4.3000	5.2983	5.5165	5.9933	6.6004	6.7675	7.0656	7.0728	6.9361	8.0096	7.8544

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