

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. July 3, 2009											
a. Amount	3,427.38	745.00	1,727.00	787.33	905.00	16,978.12	9,133.77	1,827.60	7,284.34	34,092.06	533.58
b. YTM *											
Min.	3.6678	4.0902	5.2000	5.6619	6.1742	6.1401	6.3861	6.8187	6.2975	7.1216	7.5395
Max.	4.3000	5.2152	5.6000	6.3500	6.4224	7.3015	7.1496	7.0709	6.9166	7.9689	7.8978
II. July 10, 2009											
a. Amount	1,320.00	1,345.30	260.00	980.00	1,371.13	16,475.00	9,516.70	1,309.20	6,768.00	27,436.73	1,755.86
b. YTM *											
Min.	3.6137	3.9991	5.0857	5.5743	5.5365	6.1885	6.3082	6.7895	6.1256	6.9924	7.5400
Max.	3.8526	5.3562	5.4042	6.3300	6.6537	6.5798	7.1986	7.1301	7.1383	7.9289	7.9399
III. July 17, 2009											
a. Amount	360.00	2,425.59	1,410.00	1,386.00	1,037.80	6,505.20	8,808.28	25.08	17,313.86	18,683.22	764.18
b. YTM *											
Min.	3.6200	3.8357	4.8265	5.5611	6.2501	6.3596	6.4986	7.0603	6.3154	7.1540	6.7829
Max.	3.8500	5.5648	5.1524	5.6962	6.5013	6.6233	7.3380	7.1040	7.2030	7.9959	7.9405
IV. July 24, 2009											
a. Amount	820.00	2,557.44	440.00	1,135.00	795.43	8,247.00	5,000.10	36.30	10,505.82	23,482.96	1,043.11
b. YTM *											
Min.	3.5863	3.8114	4.5526	5.5969	6.2621	6.4318	6.5545	7.1032	6.4490	7.1483	4.5000
Max.	3.7703	5.3760	6.2003	6.3703	6.5925	6.7466	7.1192	7.1097	7.2040	7.9471	7.9005
V. July 31, 2009											
a. Amount	1,355.00	891.00	400.00	386.25	924.50	6,700.20	6,695.72	432.15	10,986.05	15,432.94	1,771.45
b. YTM *											
Min.	3.5895	3.8364	4.9621	5.6931	6.3531	6.5473	6.5170	6.6826	6.5596	7.2007	5.5500
Max.	3.8214	4.9281	5.1974	6.1476	6.6154	6.9455	7.1625	7.1520	7.1906	7.9084	7.8166

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