

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. December 5, 2008											
a. Amount	265.30	2,218.75	1,089.22	1,199.14	47.45	690.00	11,038.86	3,316.51	24,184.97	29,754.16	779.41
b. YTM *											
Min.	7.5518	6.3088	6.4758	6.2544	6.7278	6.7797	6.6241	6.9150	6.7117	6.9229	6.9306
Max.	8.2597	7.2298	6.9267	8.1996	6.9423	7.1150	8.3492	7.3914	7.3598	9.0310	7.8516
II. December 12, 2008											
a. Amount	224.60	2,008.45	2,428.00	200.00	120.75	216.95	7,398.49	2,253.64	25,385.39	28,147.75	634.10
b. YTM *											
Min.	6.9115	5.4710	5.6901	6.2929	6.4659	6.4208	6.3780	6.6207	6.4434	6.5735	6.9402
Max.	7.5544	6.5745	6.5106	8.7167	6.4702	7.1522	7.1478	7.0389	7.1007	8.6352	7.4519
III. December 19, 2008											
a. Amount	95.00	2,253.74	518.55	342.00	50.53	3,880.03	16,770.47	4,246.38	34,593.66	43,216.66	1,599.04
b. YTM *											
Min.	6.7548	5.1727	5.4806	5.6982	5.9721	5.5983	5.5513	5.8970	5.4577	5.6357	5.1109
Max.	6.9081	5.6286	5.8003	7.4002	6.3962	6.4082	7.5000	6.6629	6.7769	7.8891	7.0589
IV. December 26, 2008											
a. Amount	—	1,546.50	25.10	128.65	83.67	1,574.05	8,468.43	1,006.50	24,145.10	18,792.37	1,217.16
b. YTM *											
Min.	—	4.3850	5.4965	5.8893	5.9434	5.5535	5.4709	5.8540	5.4001	5.5560	6.1501
Max.	—	5.5172	5.7668	7.3988	6.0000	6.5508	7.0004	6.2826	6.2507	7.3700	6.9981

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