

No. 26A: Secondary Market Outright Transactions in Government Dated Securities (Face Value)

(Amount in ₹ billion, YTM in per cent per annum)

Week ended	Government of India Dated Securities - Maturing in the year										State Govt. Securities
	2012-13	2013-14	2014-15	2015-16	2016-17	2017-18	2018-19	2019-20	2020-21	Beyond 2021	
	1	2	3	4	5	6	7	8	9	10	
I. January 6, 2012											
a. Amount	5.32	0.20	0.25	7.45	4.93	12.30	81.47	–	3.15	1196.69	13.61
b. YTM *											
Min.	8.3243	8.0104	8.2000	8.1088	8.2570	8.3227	8.3165	–	9.4234	8.2917	8.5200
Max.	8.6905	8.1222	8.2000	8.2871	8.4922	8.5507	8.5799	–	9.7614	8.9043	8.9871
II. January 13, 2012											
a. Amount	3.11	10.55	1.03	3.80	5.22	13.08	102.92	–	4.65	1066.46	20.08
b. YTM *											
Min.	8.1200	7.7800	8.1300	8.0673	8.1502	8.1504	8.1305	–	9.4145	8.1437	8.4813
Max.	8.4757	7.9198	8.1400	8.1500	8.3172	8.3588	8.4002	–	9.7838	8.6597	8.9868
III. January 20, 2012											
a. Amount	1.59	–	0.28	4.90	11.71	6.69	48.55	35.72	6.19	998.82	11.48
b. YTM *											
Min.	8.5613	–	8.0000	8.0019	8.1837	8.1618	8.1554	8.1244	9.3881	8.1347	8.5555
Max.	8.7163	–	8.0000	8.1088	8.2875	8.2596	8.3992	8.2500	9.7632	8.6104	8.8145
IV. January 27, 2012											
a. Amount	1.99	1.25	0.30	3.00	4.93	1.95	68.08	21.22	1.00	871.85	15.26
b. YTM *											
Min.	8.4847	8.0425	8.0100	8.0747	8.1262	8.1280	8.0024	8.1030	9.3715	8.0754	8.5227
Max.	8.6997	8.0500	8.0100	8.1095	8.2570	8.2429	8.4048	8.3286	9.7445	8.6497	8.7300

* Minimum and Maximum YTM (% PA) indicative have been given excluding transactions of non-standard lot size (less than ₹ 0.05 billion).