

MATURITY-WISE DETAILS OF OUTRIGHT TRADES RECEIVED BY CCIL

AS ON 10-Mar-10

ISIN No.	Security Description	Maturity Date	Volume (Rs. Crs)	Price(Rs.)			Yield(%)		
				High	Low	Weighted Average	High	Low	Weighted Average
Central Government Securities									
Upto 3 Years									
IN0019980120	12.25% G. S. 2010	02-Jul-10	350.00	102.33	102.33	102.33	4.5075	4.5075	4.5075
IN0020000082	11.30% G. S. 2010	28-Jul-10	200.00	102.53	102.53	102.53	4.4952	4.4952	4.4952
IN0020050137	7% OIL COS GOI SPL BONDS 2012	09-Sep-12	100.00	100.77	100.76	100.77	6.6640	6.6596	6.6618
IN0020010057	9.39% G. S. 2011	02-Jul-11	100.00	105.20	105.20	105.20	5.2153	5.2153	5.2153
IN0020020056	7.40% G.S. 2012	03-May-12	45.00	102.65	102.55	102.58	6.1075	6.0579	6.0943
IN0019810020	8.00% 2011	27-Apr-11	2.69	102.50	102.50	102.50	5.6705	5.6705	5.6705
			Sub Total :	797.69					
3 Years upto 7 Years									
IN0020090059	7.02% GOVT.STOCK 2016	17-Aug-16	2485.00	97.25	96.90	97.14	7.6374	7.5663	7.5892
IN0020090026	6.49% GOVT.STOCK 2015	08-Jun-15	150.00	95.51	95.41	95.47	7.5634	7.5393	7.5481
IN0020060219	7.59% GOVT.STOCK 2016	12-Apr-16	45.00	99.92	99.75	99.85	7.6400	7.6046	7.6187
IN0020020122	7.27% G.S 2013	03-Sep-13	35.99	101.25	101.00	101.20	6.9406	6.8591	6.8762
IN0020020049	7.37% G.S. 2014	16-Apr-14	25.00	100.20	100.20	100.20	7.3097	7.3097	7.3097
IN0020090018	6.07% GOVT.STOCK 2014	15-May-14	2.00	95.40	95.02	95.21	7.4762	7.3656	7.4209
IN0020090067	7.32% GOVT.STOCK 2014	20-Oct-14	0.30	100.10	100.10	100.10	7.2912	7.2912	7.2912
			Sub Total :	2743.29					
7 Years upto 10 Years									
IN0020020171	6.35% G.S 2020	02-Jan-20	1438.03	89.60	88.92	89.11	7.9993	7.8907	7.9684
IN0020090042	6.90% GOVT.STOCK 2019	13-Jul-19	65.07	92.88	92.75	92.85	8.0153	7.9943	7.9990
IN0020030063	5.69% GOVT. STOCK 2018	25-Sep-18	5.00	86.75	86.75	86.75	7.8478	7.8478	7.8478
IN0020030097	5.64% GOVT. STOCK 2019	02-Jan-19	3.00	85.25	85.25	85.25	8.0035	8.0035	8.0035
IN0020020031	7.49% G. S. 2017	16-Apr-17	1.00	99.98	99.98	99.98	7.4917	7.4917	7.4917
IN0020020163	6.25% G.S 2018	02-Jan-18	0.50	91.21	91.21	91.21	7.7700	7.7700	7.7700

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Sub Total :			1512.60						
10 Years and above									
IN0020060078	8.24% GOVT.STOCK 2027	15-Feb-27	85.65	99.70	98.60	98.72	8.3952	8.2721	8.3814
IN0020060086	8.28% GOVT.STOCK 2032	15-Feb-32	50.00	99.67	99.55	99.58	8.3239	8.3119	8.3209
IN0020060318	7.94% GOVT.STOCK 2021	24-May-21	25.00	99.40	99.40	99.40	8.0200	8.0200	8.0200
IN0020099019	8.20% OIL MKTG COS GOI SB 2024	15-Sep-24	20.23	98.20	97.81	97.90	8.4647	8.4169	8.4536
IN0020040039	7.5% GOVT. STOCK 2034	10-Aug-34	15.00	91.90	91.90	91.90	8.2768	8.2768	8.2768
IN0020080050	6.83% GOVT.STOCK 2039	19-Jan-39	10.00	83.69	83.69	83.69	8.3300	8.3300	8.3300
IN0020050012	7.40% GOVT.STOCK 2035	09-Sep-35	9.00	91.40	89.43	90.91	8.4131	8.2102	8.2608
IN0020070036	8.26% GOVT.STOCK 2027	02-Aug-27	5.00	98.80	98.80	98.80	8.3908	8.3908	8.3908
IN0020092071	GOI FLOATING RATE BOND 2020	21-Dec-20	5.00	92.75	92.75	92.75	4.6524	4.6524	4.6524
Sub Total :			224.88						
Total for Central Government Securities:			5278.46						

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State Government Securities									
3 Years upto 7 Years									
IN2020060025	7.87Kerala GS 2016	12-May-16	0.09	99.84	99.84	99.84	7.8997	7.8997	7.8997
IN1520030017	6.4% GUJARAT SDL 2013	12-May-13	0.08	95.71	95.71	95.71	7.9528	7.9528	7.9528
IN1920030054	5.85% Karnataka SDL 2015	13-Oct-15	0.05	89.65	89.65	89.65	8.1932	8.1932	8.1932
IN1520050023	7.61% GUJARAT SDL 2016	18-Jan-16	0.05	97.30	97.30	97.30	8.1965	8.1965	8.1965
IN1520050015	7.77% GUJARAT SDL 2015	19-May-15	0.05	98.40	98.40	98.40	8.1499	8.1499	8.1499
IN1420040033	7.32% GOA SDL 2014	10-Dec-14	0.03	97.72	97.72	97.72	7.9007	7.9007	7.9007
Sub Total :			0.35						
7 Years upto 10 Years									
IN3220090036	8.49% Tripura GS 2020	24-Feb-20	50.00	100.50	100.50	100.50	8.4137	8.4137	8.4137
IN2020080015	8.50% KERALA GS 2018	23-Apr-18	25.00	100.62	100.62	100.62	8.3900	8.3900	8.3900
IN1820090026	8.58% J&K GS 2020	24-Feb-20	12.00	100.80	100.75	100.78	8.4659	8.4584	8.4622
IN1220090014	8.40% ASSAM GS 2020	03-Feb-20	5.00	99.80	99.80	99.80	8.4280	8.4280	8.4280
IN3320090100	8.39% U.P. GS 2020	03-Feb-20	3.95	99.80	99.80	99.80	8.4180	8.4180	8.4180
IN3120090086	8.36Tamilnadu GS 2019	23-Dec-19	0.68	100.20	100.20	100.20	8.3265	8.3265	8.3265
IN1820060045	8.45% J&K GS 2017	14-Mar-17	0.40	100.10	99.84	99.91	8.4800	8.4305	8.4676
IN2020090063	8.56% Kerala GS 2020	16-Feb-20	0.20	101.10	101.00	101.08	8.4079	8.3930	8.3965
IN3020090012	8.44% Sikkim GS 2020	03-Feb-20	0.10	100.10	100.10	100.10	8.4227	8.4227	8.4227
Sub Total :			97.33						
10 Years and above									
IN1920090058	8.52% Karnataka GS 2020	10-Mar-20	100.68	100.21	100.00	100.10	8.5199	8.4883	8.5048
IN2220090095	8.53% Maharashtra GS 2020	10-Mar-20	89.90	100.90	100.00	100.33	8.5299	8.3951	8.4802
IN3120090110	8.52% Tamilnadu GS 2020	10-Mar-20	87.73	100.80	100.00	100.08	8.5199	8.4001	8.5078
IN2120090047	8.54% M.P. GS 2020	10-Mar-20	42.76	100.68	100.00	100.27	8.5399	8.4379	8.4988

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IN1620090051	8.54% Haryana GS 2020	10-Mar-20	9.60	100.17	100.16	100.17	8.5158	8.5143	8.5145
IN1720090043	8.52% Himachal GS 2020	10-Mar-20	3.26	100.00	100.00	100.00	8.5199	8.5199	8.5199
IN1420090053	8.51% Goa GS 2020	10-Mar-20	0.95	100.03	100.03	100.03	8.5054	8.5054	8.5054
Sub Total :			334.88						
Total for State Government Securities:			432.56						

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ISIN No.	Security Description	Maturity Date	Volume (Rs. Crs)	Price(Rs.)			Yield(%)		
				High	Low	Weighted Average	High	Low	Weighted Average
Treasury Bills									
Upto 1 Year									
IN002009X020	07/05/2010 MATURING 091 DTB	07-May-10	1025.00	99.37	99.36	99.37	4.1499	4.0351	4.0696
IN002009X020	16/04/2010 MATURING 091 DTB	16-Apr-10	940.08	99.63	99.60	99.60	4.0800	3.7602	4.0743
IN002009X020	30/04/2010 MATURING 091 DTB	30-Apr-10	110.00	99.44	99.44	99.44	4.1199	4.0999	4.1017
IN002009X020	28/05/2010 MATURING 091 DTB	28-May-10	51.96	99.13	99.13	99.13	4.1102	4.1102	4.1102
IN002009X020	04/06/2010 MATURING 091 DTB	04-Jun-10	40.00	99.03	99.03	99.03	4.1900	4.1900	4.1900
IN002009X020	23/04/2010 MATURING 091 DTB	23-Apr-10	33.40	99.52	99.52	99.52	4.0804	4.0701	4.0744
IN002009X020	09/04/2010 MATURING 091 DTB	09-Apr-10	32.00	99.70	99.68	99.69	4.0200	3.8062	3.9732
Total for Treasury Bills:			2232.44						
Grand Total of Outright trades in Central/State Government Securities and Treasury Bills across various maturities.:			7943.46						