

MATURITY-WISE DETAILS OF OUTRIGHT TRADES RECEIVED BY CCIL
AS ON 30-Jul-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									
IN0020020056	7.40% G.S. 2012	03-May-12	1470.00	101.03	100.53	100.76	7.0633	6.7606	6.9226
IN0020010057	9.39% G. S. 2011	02-Jul-11	200.00	102.77	102.75	102.76	6.2509	6.2231	6.2370
IN0020010073	9.40% GS 2012	11-Sep-12	175.00	104.90	104.90	104.90	6.8573	6.8573	6.8573
Sub Total :			1845.00						
3 Years upto 7 Years									
IN0020100023	7.17% GOVT.STOCK 2015	14-Jun-15	1847.50	98.54	98.15	98.30	7.6289	7.5307	7.5909
IN0020020122	7.27% G.S 2013	03-Sep-13	1280.00	100.96	100.35	100.50	7.1383	6.9178	7.0835
IN0020020130	7.38% G.S 2015	03-Sep-15	150.00	99.50	99.39	99.44	7.5242	7.4977	7.5114
IN0020090059	7.02% GOVT.STOCK 2016	17-Aug-16	90.50	97.20	96.45	96.67	7.7662	7.6056	7.7187
Sub Total :			3368.00						
7 Years upto 10 Years									
IN0020100015	7.80% GOVT.STOCK 2020	03-May-20	5314.00	100.25	99.82	100.05	7.8239	7.7602	7.7901
IN0020020098	7.46% G.S 2017	28-Aug-17	266.00	98.63	98.00	98.22	7.8320	7.7131	7.7909
Sub Total :			5580.00						
10 Years and above									
IN0020100031	8.30% GOVT.STOCK 2040	02-Jul-40	590.64	99.95	99.56	99.67	8.3391	8.3035	8.3289
IN0020060037	8.20% GOVT.STOCK 2022	15-Feb-22	244.94	101.05	100.73	100.92	8.1007	8.0578	8.0750
IN0020060078	8.24% GOVT.STOCK 2027	15-Feb-27	204.41	99.50	99.05	99.08	8.3463	8.2955	8.3432
IN0020070036	8.26% GOVT.STOCK 2027	02-Aug-27	155.00	100.20	99.10	99.60	8.3601	8.2379	8.3044
IN0020070044	8.32% GOVT.STOCK 2032	02-Aug-32	75.08	100.50	99.80	99.82	8.3400	8.2703	8.3377
IN0020060086	8.28% GOVT.STOCK 2032	15-Feb-32	20.60	99.93	99.44	99.58	8.3358	8.2865	8.3221
IN0020040039	7.5% GOVT. STOCK 2034	10-Aug-34	10.50	94.50	92.20	92.31	8.2510	8.0194	8.2400
IN0020099019	8.20% OIL MKTG COS GOI SB 2024	15-Sep-24	4.54	100.00	99.30	99.39	8.2832	8.1982	8.2728

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				High	Low	Weighted Average	High	Low	Weighted Average
IN0020020106	7.95% G.S 2032	28-Aug-32	2.00	99.00	98.94	98.97	8.0525	8.0466	8.0496
IN0020089010	8.20% OIL MKN GOISPL BOND 2023	10-Nov-23	0.30	100.55	100.55	100.55	8.1290	8.1290	8.1290
IN0020089036	6.35% OIL MKTNCO GOI BOND 2024	23-Dec-24	0.10	83.95	83.95	83.95	8.2775	8.2775	8.2775
Sub Total :			1308.11						
Total for Central Government Securities:			12101.11						

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				High	Low	Weighted Average	High	Low	Weighted Average
State Government Securities									
7 Years upto 10 Years									
IN3120080103	8.24% TAMILNADU GS 2019	25-Mar-19	2.00	100.51	100.51	100.51	8.1539	8.1539	8.1539
IN3120070039	8.39% TAMILNADU GS 2017	14-Nov-17	0.30	101.30	101.30	101.30	8.1461	8.1461	8.1461
IN1020100021	8.49% Andhra GS 2020	28-Apr-20	0.14	103.00	103.00	103.00	8.0369	8.0369	8.0369
IN1020100054	8.18% Andhra GS 2020	21-Jul-20	0.10	100.15	100.15	100.15	8.1570	8.1570	8.1570
IN3420090125	8.57% W.Bengal GS 2020	16-Feb-20	0.03	103.00	103.00	103.00	8.1113	8.1113	8.1113
IN2020090063	8.56% Kerala GS 2020	16-Feb-20	0.03	102.70	102.70	102.70	8.1465	8.1465	8.1465
Sub Total :			2.60						
Total for State Government Securities:			2.60						

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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									
IN002010X028	15/10/2010 MATURING 091 DTB	15-Oct-10	151.97	98.86	98.86	98.86	5.6999	5.6999	5.6999
IN002010X028	06/08/2010 MATURING 091 DTB	06-Aug-10	100.00	99.94	99.94	99.94	5.4509	5.2316	5.3961
IN002010Y026	26/11/2010 MATURING 182 DTB	26-Nov-10	76.50	98.21	98.21	98.21	5.7500	5.7500	5.7500
IN002009Z025	25/03/2011 MATURING 364 DTB	25-Mar-11	75.00	96.22	96.19	96.21	6.1450	6.1000	6.1150
IN002010X028	03/09/2010 MATURING 091 DTB	03-Sep-10	25.00	99.52	99.52	99.52	5.5500	5.5500	5.5500
IN002010X028	20/08/2010 MATURING 091 DTB	20-Aug-10	25.00	99.73	99.73	99.73	5.4500	5.4500	5.4500
IN002010X028	27/08/2010 MATURING 091 DTB	27-Aug-10	25.00	99.63	99.63	99.63	5.4500	5.4500	5.4500
IN002010Y026	15/10/2010 MATURING 182 DTB	15-Oct-10	14.75	98.86	98.86	98.86	5.6999	5.6999	5.6999
Total for Treasury Bills:			493.22						
Grand Total of Outright trades in Central/State Government Securities and Treasury Bills across various maturities.:			12596.93						