

VOLUME-WISE OUTRIGHT TRADE DETAILS IN GOVERNMENT SECURITIES AND
TREASURY BILLS RECEIVED BY CCIL FOR SETTLEMENT
FROM 22-Feb-12 TO 22-Feb-12

ISIN No.	Security Description	No Of Trades	Maturity Date	Volume (Rs. Crs)	Price(Rs.)			Yield(%)		
					High	Low	Weighted Average	High	Low	Weighted Average
Central Government Securities										
IN0020110030	8.79% GOVT.STOCK 2021	803	08-Nov-21	6403.02	103.87	103.60	103.76	8.2408	8.2016	8.2175
IN0020110048	9.15% GOVT.STOCK 2024	443	14-Nov-24	3458.24	106.68	106.31	106.45	8.3332	8.2876	8.3154
IN0020099019	8.20% OIL MKTG COS GOI SB 202	6	15-Sep-24	419.00	98.31	97.45	97.47	8.5336	8.4194	8.5311
IN0020092071	GOI FLOATING RATE BOND 2020	34	21-Dec-20	245.28	94.15	93.90	94.05	9.8044	9.6220	9.6400
IN0020060219	7.59% GOVT.STOCK 2016	4	12-Apr-16	200.00	97.73	97.68	97.70	8.2591	8.2444	8.2521
IN0020110014	7.83% GOVT.STOCK2018	28	11-Apr-18	148.35	97.88	97.70	97.77	8.3130	8.2744	8.2983
IN0020110071	8.19% GOVT.STOCK 2020	16	16-Jan-20	141.56	99.65	99.50	99.55	8.2751	8.2488	8.2668
IN0020070069	8.28% GOVT.STOCK 2027	36	21-Sep-27	101.01	98.30	97.93	98.02	8.5211	8.4773	8.5109
IN0020070036	8.26% GOVT.STOCK 2027	19	02-Aug-27	88.89	98.60	98.05	98.15	8.4879	8.4227	8.4758
IN0020110055	8.97% GOVT.STOCK 2030	15	05-Dec-30	54.95	104.00	103.60	103.68	8.5783	8.5364	8.5700
IN0020080019	8.24% GOVT.STOCK 2018	4	22-Apr-18	25.00	99.60	99.55	99.59	8.3309	8.3204	8.3225
IN0020020163	6.25% G.S 2018	5	02-Jan-18	20.00	91.50	90.75	91.13	8.2713	8.0981	8.1835
IN0020070028	8.08% GOVT.STOCK 2022	2	02-Aug-22	20.00	98.25	98.15	98.20	8.3477	8.3330	8.3404
IN0020089036	6.35% OIL MKTNCO GOI BOND 20	4	23-Dec-24	20.00	83.92	83.18	83.54	8.5294	8.4217	8.4765
IN0020110063	8.83% GOVT.STOCK 2041	9	12-Dec-41	17.46	102.78	102.47	102.56	8.5968	8.5684	8.5883
IN0020100023	7.17% GOVT.STOCK 2015	1	14-Jun-15	13.19	97.07	97.07	97.07	8.1930	8.1930	8.1930

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IN0020070010	7.99% GOVT.STOCK 2017	1	09-Jul-17	10.00	98.55	98.55	98.55	8.3265	8.3265	8.3265
IN0020060318	7.94% GOVT.STOCK 2021	1	24-May-21	10.00	98.60	98.60	98.60	8.1553	8.1553	8.1553
IN0020020031	7.49% G. S. 2017	1	16-Apr-17	10.00	96.57	96.57	96.57	8.3189	8.3189	8.3189
IN0020020056	7.40% G.S. 2012	6	03-May-12	7.20	99.80	99.69	99.71	8.9317	8.3629	8.8590
IN0020100031	8.30% GOVT.STOCK 2040	2	02-Jul-40	5.50	97.20	97.10	97.11	8.5723	8.5626	8.5714
IN0020110022	7.80% GOVT.STOCK 2021	2	11-Apr-21	5.15	96.91	96.75	96.75	8.3124	8.2865	8.3116
IN0020020023	6.85% G.S. 2012	2	05-Apr-12	5.00	99.76	99.76	99.76	8.8457	8.8457	8.8457
IN0020089069	6.90% OIL MKTG COS GOI SB 202	2	04-Feb-26	4.40	87.15	86.80	86.83	8.5361	8.4884	8.5318
IN0020090059	7.02% GOVT.STOCK 2016	3	17-Aug-16	3.00	95.65	95.50	95.59	8.2402	8.1984	8.2151
IN0020060086	8.28% GOVT.STOCK 2032	2	15-Feb-32	2.25	98.00	97.72	97.84	8.5191	8.4892	8.5058
IN0020060078	8.24% GOVT.STOCK 2027	2	15-Feb-27	1.00	99.45	99.40	99.43	8.3103	8.3044	8.3074
IN0020020106	7.95% G.S 2032	1	28-Aug-32	0.16	93.13	93.13	93.13	8.6721	8.6721	8.6721
Sub Total for Central Government Securities :		1454		11,439.61						

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State Government Securities										
IN2220110109	8.76% MAHARASHTRA GS 2022	17	22-Feb-22	85.54	100.40	100.09	100.19	8.7462	8.6992	8.7316
IN3420110170	8.80% W.BENGAL GS 2022	9	22-Feb-22	62.49	100.53	100.25	100.30	8.7619	8.7194	8.7541
IN3320110148	8.76% U.P. GS 2022	6	22-Feb-22	58.46	100.75	100.02	100.14	8.7569	8.6463	8.7385
IN2220110083	8.72% Maharashtra GS 2022	6	11-Jan-22	39.20	100.64	100.44	100.51	8.6504	8.6200	8.6396
IN2220110091	8.66% Maharashtra GS 2022	14	25-Jan-22	36.09	100.25	100.01	100.13	8.6567	8.6200	8.6378
IN3120110132	8.75% TAMILNADU GS 2022	8	22-Feb-22	33.07	100.26	100.00	100.17	8.7499	8.7104	8.7247
IN2020110028	8.75% KERALA GS 2022	5	22-Feb-22	26.46	100.25	100.00	100.17	8.7499	8.7120	8.7247
IN1620110073	8.88% HARYANA GS 2022	3	22-Feb-22	11.00	101.19	100.92	101.12	8.7400	8.6993	8.7104
IN2820110186	8.79% PUNJAB GS 2022	2	22-Feb-22	8.00	100.59	100.59	100.59	8.7004	8.7004	8.7004
IN2220110026	9.09% MAHARASHTRA GS 2021	2	19-Oct-21	6.40	103.18	103.00	103.09	8.6227	8.5955	8.6091
IN3320110106	9.25% U.P. GS 2021	1	23-Nov-21	2.50	104.00	104.00	104.00	8.6311	8.6311	8.6311
IN3120110124	8.71% Tamilnadu GS 2022	4	08-Feb-22	1.43	100.35	100.08	100.15	8.6968	8.6558	8.6863
IN3120110074	9.09% Tamilnadu GS 2021	1	19-Oct-21	1.00	102.99	102.99	102.99	8.6243	8.6243	8.6243
IN1520110090	9.23% GUJARAT GS 2021	1	23-Nov-21	1.00	103.87	103.87	103.87	8.6311	8.6311	8.6311
IN2920110078	8.88% Rajasthan GS 2021	2	21-Dec-21	0.80	101.53	101.53	101.53	8.6426	8.6426	8.6426
IN1520110116	8.69% Gujarat GS 2022	1	08-Feb-22	0.60	100.19	100.19	100.19	8.6601	8.6601	8.6601

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IN3120110116	8.66% Tamilnadu GS 2022	1	25-Jan-22	0.20	100.18	100.18	100.18	8.6308	8.6308	8.6308
IN2120110027	8.73% M.P. GS 2022	2	25-Jan-22	0.15	100.66	100.66	100.66	8.6278	8.6278	8.6278
Sub Total for State Government Securities :		85		374.39						

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					High	Low	Weighted Average	High	Low	Weighted Average
Treasury Bills										
IN002011Z021	25/01/2013 MATURING 364 DTB	2	25-Jan-13	298.00	92.80	92.78	92.79	8.4300	8.4049	8.4175
IN002011X026	09/03/2012 MATURING 091 DTB	4	09-Mar-12	170.00	99.65	99.63	99.63	8.9902	8.5000	8.9355
IN002011X026	18/05/2012 MATURING 091 DTB	4	18-May-12	85.00	97.97	97.96	97.96	8.9400	8.9200	8.9329
IN002011X026	23/03/2012 MATURING 091 DTB	7	23-Mar-12	35.00	99.33	99.33	99.33	8.5000	8.5000	8.5000
IN002011Y024	06/07/2012 MATURING 182 DTB	1	06-Jul-12	25.00	96.87	96.87	96.87	8.8001	8.8001	8.8001
IN002010Z023	09/03/2012 MATURING 364 DTB	1	09-Mar-12	10.00	99.63	99.63	99.63	8.9902	8.9902	8.9902
IN002011X026	20/04/2012 MATURING 091 DTB	2	20-Apr-12	6.00	98.64	98.64	98.64	8.8400	8.8400	8.8400
IN002011X026	30/03/2012 MATURING 091 DTB	1	30-Mar-12	5.00	99.17	99.17	99.17	8.5000	8.5000	8.5000
IN002011Z021	30/11/2012 MATURING 364 DTB	1	30-Nov-12	5.00	93.86	93.86	93.86	8.5000	8.5000	8.5000
IN002011X026	16/03/2012 MATURING 091 DTB	1	16-Mar-12	5.00	99.49	99.49	99.49	8.5000	8.5000	8.5000
IN002011X026	13/04/2012 MATURING 091 DTB	5	13-Apr-12	2.25	98.81	98.81	98.81	8.8200	8.7998	8.8133
IN002011X026	04/05/2012 MATURING 091 DTB	1	04-May-12	1.00	98.31	98.31	98.31	8.8198	8.8198	8.8198
Sub Total for Treasury Bills :		30		647.25						

Total of the Outright trades in Central/State Govt.
Securities and Treasury Bills received by CCIL for
settlement :

1569

12,461.25