

MATURITY-WISE DETAILS OF OUTRIGHT TRADES RECEIVED BY CCIL

AS ON 31-Mar-17

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									
IN0020110014	7.83% GOVT.STOCK2018	11-Apr-18	425.00	101.55	101.52	101.54	6.2741	6.2387	6.2464
IN0020130038	7.28% GS 2019	03-Jun-19	425.00	101.70	101.60	101.62	6.4702	6.4206	6.4583
IN0020020171	6.35% G.S 2020	02-Jan-20	80.00	99.62	99.50	99.58	6.5467	6.4981	6.5144
IN0020030048	6.05% GOVT. STOCK 2019	12-Jun-19	35.00	99.10	99.09	99.09	6.4965	6.4915	6.4958
IN0020080068	6.05% GOVT.STOCK 2019	02-Feb-19	10.00	99.28	99.28	99.28	6.4671	6.4671	6.4671
IN0019980286	12.60% GS 2018	23-Nov-18	5.00	109.37	109.37	109.37	6.4700	6.4700	6.4700
Sub Total :			980.00						
3 Years upto 7 Years									
IN0020150010	7.68% GS 2023	15-Dec-23	1735.00	104.60	104.05	104.30	6.9116	6.8106	6.8662
IN0020140029	8.27% GS 2020	09-Jun-20	606.81	105.03	104.80	104.82	6.5690	6.4902	6.5634
IN0020160050	6.84% GS 2022	19-Dec-22	555.00	101.02	100.30	100.65	6.7728	6.6197	6.6984
IN0020110030	8.79% GOVT.STOCK 2021	08-Nov-21	475.10	107.87	107.75	107.76	6.7941	6.7665	6.7924
IN0020110022	7.80% GOVT.STOCK 2021	11-Apr-21	271.20	103.95	103.62	103.84	6.7564	6.6635	6.6957
IN0020130012	7.16% GOVT STOCK 2023	20-May-23	215.00	101.40	101.10	101.35	6.9343	6.8739	6.8841
IN0020070028	8.08% GOVT.STOCK 2022	02-Aug-22	140.00	105.55	105.35	105.51	6.8613	6.8173	6.8265
IN0020120054	8.12% Govt Stock 2020	10-Dec-20	120.00	104.95	104.66	104.80	6.6684	6.5810	6.6262
IN0020130061	8.83% GOVT STOCK 2023	25-Nov-23	55.00	109.65	109.65	109.65	6.9868	6.9868	6.9868
IN0020092071	GOI FLOATING RATE BOND 2020	21-Dec-20	15.00	99.11	99.11	99.11	6.4167	6.4167	6.4167
IN0020060318	7.94% GOVT.STOCK 2021	24-May-21	5.00	104.30	104.30	104.30	6.7294	6.7294	6.7294
IN0020070051	8.13% GOVT.STOCK 2022	21-Sep-22	2.50	105.70	105.70	105.70	6.8611	6.8611	6.8611
Sub Total :			4195.61						
7 Years upto 10 Years									
IN0020150093	7.59% GS 2026	11-Jan-26	10996.84	104.95	104.31	104.72	6.9238	6.8282	6.8629
IN0020160035	6.97% GS 2026	06-Sep-26	10835.00	102.15	101.40	101.87	6.7656	6.6582	6.6984
IN0020150036	7.72% GS 2025	25-May-25	2120.95	104.30	103.80	104.10	7.0954	7.0161	7.0481
IN0020060078	8.24% GOVT.STOCK 2027	15-Feb-27	522.85	107.25	106.50	106.98	7.3021	7.1990	7.2355
IN0020090034	7.35% GOVT.STOCK 2024	22-Jun-24	500.00	102.12	101.80	102.00	7.0251	6.9686	6.9906
IN0020120047	8.20% GOVT.STOCK 2025	24-Sep-25	126.70	106.44	106.34	106.40	7.1876	7.1722	7.1788
IN0020140045	8.40% GS 2024	28-Jul-24	83.50	108.12	107.80	107.99	7.0163	6.9623	6.9843

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				High	Low	Weighted Average	High	Low	Weighted Average
IN0020140060	8.15% GS 2026	24-Nov-26	77.80	106.75	106.52	106.65	7.1984	7.1663	7.1805
IN0020120039	8.33% GOVT.STOCK 2026	09-Jul-26	45.00	107.50	107.00	107.36	7.2756	7.2039	7.2246
IN0020089069	6.90% OIL MKTG COS GOI SB 2026	04-Feb-26	20.00	96.67	96.66	96.66	7.4199	7.4191	7.4195
IN0020160084	GOI FLOATING RATE BOND 2024	07-Nov-24	15.00	97.10	97.10	97.10	6.6468	6.6468	6.6468
IN0020110048	9.15% GOVT.STOCK 2024	14-Nov-24	5.00	111.60	111.60	111.60	7.1458	7.1458	7.1458
Sub Total :			25348.64						
10 Years and above									
IN0020160019	7.61% GS 2030	09-May-30	4375.00	103.88	103.32	103.59	7.2127	7.1476	7.1808
IN0020160118	6.79% GS 2029	28-Dec-29	1957.16	98.08	97.50	97.84	7.0896	7.0188	7.0486
IN0020150069	7.59% GS 2029	20-Mar-29	1460.00	102.60	102.14	102.41	7.3179	7.2605	7.2839
IN0020150028	7.88% GS 2030	19-Mar-30	847.82	104.82	104.40	104.69	7.3472	7.2978	7.3129
IN0020140078	8.17% GS 2044	01-Dec-44	265.00	108.00	107.20	107.76	7.5449	7.4799	7.4992
IN0020150044	8.13% GS 2045	22-Jun-45	140.00	107.95	107.05	107.74	7.5227	7.4501	7.4671
IN0020140011	8.60% GS 2028	02-Jun-28	117.60	109.57	109.40	109.43	7.3491	7.3278	7.3449
IN0020140052	8.24% GS 2033	10-Nov-33	108.39	108.20	107.46	107.90	7.4483	7.3745	7.4038
IN0020150077	7.72% GS 2055	26-Oct-55	98.00	103.24	102.40	103.07	7.5276	7.4624	7.4752
IN0020020106	7.95% G.S 2032	28-Aug-32	80.00	104.80	104.80	104.80	7.4206	7.4206	7.4206
IN0020070069	8.28% GOVT.STOCK 2027	21-Sep-27	80.00	107.45	107.20	107.32	7.2844	7.2514	7.2683
IN0020040039	7.5% GOVT. STOCK 2034	10-Aug-34	70.00	101.00	100.70	100.78	7.4261	7.3953	7.4177
IN0020120062	8.30% GOVT STOCK 2042	31-Dec-42	50.00	109.30	108.80	108.96	7.5202	7.4790	7.5067
IN0020150051	7.73% GS 2034	19-Dec-34	35.00	103.40	103.20	103.31	7.4011	7.3811	7.3903
IN0020160100	6.57% GS 2033	05-Dec-33	30.00	94.80	94.75	94.78	7.1112	7.1059	7.1080
IN0020130079	9.23% Govt Stock 2043	23-Dec-43	30.00	119.20	118.83	119.04	7.5751	7.5469	7.5594
IN0020110063	8.83% GOVT.STOCK 2041	12-Dec-41	25.00	114.25	114.25	114.25	7.5471	7.5471	7.5471
IN0020070077	8.33% GOVT.STOCK 2032	21-Sep-32	20.00	108.25	108.25	108.25	7.4237	7.4237	7.4237
IN0020060045	8.33% GOVT.STOCK 2036	07-Jun-36	10.00	109.00	109.00	109.00	7.4398	7.4398	7.4398
IN0020050012	7.40% GOVT.STOCK 2035	09-Sep-35	10.00	100.20	100.20	100.20	7.3792	7.3792	7.3792
IN0020070044	8.32% GOVT.STOCK 2032	02-Aug-32	5.00	108.47	108.47	108.47	7.3862	7.3862	7.3862
IN0020160092	6.62% GS 2051	28-Nov-51	4.10	90.70	90.45	90.54	7.3866	7.3647	7.3784
IN0020070036	8.26% GOVT.STOCK 2027	02-Aug-27	3.74	106.70	106.70	106.70	7.3219	7.3219	7.3219
IN0020160068	7.06% GS 2046	10-Oct-46	2.50	96.90	96.55	96.69	7.3475	7.3175	7.3355
Sub Total :			9824.31						

