

MATURITY-WISE DETAILS OF OUTRIGHT TRADES RECEIVED BY CCIL  
AS ON 31-Mar-15

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									
IN0020090026	6.49% GOVT.STOCK 2015	08-Jun-15	100.00	99.74	99.74	99.74	7.8357	7.8357	7.8357
IN0020100023	7.17% GOVT.STOCK 2015	14-Jun-15	50.00	99.84	99.84	99.84	7.8481	7.8481	7.8481
IN0020090059	7.02% GOVT.STOCK 2016	17-Aug-16	37.02	99.00	98.93	98.95	7.8500	7.7966	7.8356
IN0020120021	8.07% GOVT.STOCK 2017	03-Jul-17	25.00	100.47	100.47	100.47	7.8278	7.8278	7.8278
IN0020010107	8.07% GS 2017	15-Jan-17	20.00	100.50	100.40	100.42	7.8125	7.7545	7.7980
IN0020060219	7.59% GOVT.STOCK 2016	12-Apr-16	6.90	99.75	99.75	99.75	7.8500	7.8500	7.8500
IN0020070010	7.99% GOVT.STOCK 2017	09-Jul-17	5.38	100.27	100.27	100.27	7.8500	7.8500	7.8500
Sub Total :			244.30						
3 Years upto 7 Years									
IN0020140029	8.27% GS 2020	09-Jun-20	4295.50	102.25	102.08	102.19	7.7699	7.7300	7.7434
IN0020120054	8.12% Govt Stock 2020	10-Dec-20	1040.00	101.53	101.32	101.46	7.8237	7.7776	7.7939
IN0020130038	7.28% GS 2019	03-Jun-19	285.00	98.47	98.34	98.40	7.7503	7.7128	7.7320
IN0020100015	7.80% GOVT.STOCK 2020	03-May-20	175.00	100.05	100.01	100.03	7.7953	7.7856	7.7896
IN0020092071	GOI FLOATING RATE BOND 2020	21-Dec-20	150.00	97.75	97.65	97.70	8.7436	8.7207	8.7325
IN0020030048	6.05% GOVT. STOCK 2019	12-Jun-19	3.50	94.04	93.20	93.83	7.9903	7.7412	7.8039
Sub Total :			5949.00						
7 Years upto 10 Years									
IN0020140045	8.40% GS 2024	28-Jul-24	11295.00	104.38	104.22	104.32	7.7525	7.7287	7.7376
IN0020130061	8.83% GOVT STOCK 2023	25-Nov-23	327.44	106.38	106.20	106.32	7.8262	7.7990	7.8072
IN0020130012	7.16% GOVT STOCK 2023	20-May-23	254.50	96.25	95.95	96.12	7.8414	7.7896	7.8116
IN0020070051	8.13% GOVT.STOCK 2022	21-Sep-22	25.00	101.57	101.57	101.57	7.8469	7.8469	7.8469
IN0020130046	1.44% INFLATION INDEX GS 2023	05-Jun-23	10.00	80.15	80.15	80.15	4.3551	4.3551	4.3551
IN0020070028	8.08% GOVT.STOCK 2022	02-Aug-22	6.30	101.25	101.14	101.23	7.8690	7.8491	7.8532

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IN0020020072	8.35% G.S. 2022	14-May-22	0.15	102.85	102.85	102.85	7.8172	7.8172	7.8172
IN0020060110	8.15% GOI FCI SB 2022	16-Oct-22	0.10	100.90	100.90	100.90	7.9879	7.9879	7.9879
Sub Total :			11918.49						
10 Years and above									
IN0020140011	8.60% GS 2028	02-Jun-28	7297.00	107.07	106.82	106.98	7.7619	7.7326	7.7421
IN0020140060	8.15% GS 2026	24-Nov-26	1855.00	103.27	103.12	103.20	7.7364	7.7171	7.7257
IN0020130079	9.23% Govt Stock 2043	23-Dec-43	726.00	115.37	114.90	115.31	7.9074	7.8704	7.8750
IN0020130053	9.20% GOVT. STOCK 2030	30-Sep-30	640.66	111.83	111.50	111.73	7.8994	7.8650	7.8756
IN0020070069	8.28% GOVT.STOCK 2027	21-Sep-27	610.00	103.76	103.54	103.68	7.8292	7.8019	7.8115
IN0020110063	8.83% GOVT.STOCK 2041	12-Dec-41	484.71	110.60	110.30	110.45	7.8969	7.8719	7.8844
IN0020120062	8.30% GOVT STOCK 2042	31-Dec-42	295.00	105.22	104.95	105.05	7.8573	7.8342	7.8486
IN0020060078	8.24% GOVT.STOCK 2027	15-Feb-27	210.00	103.25	103.10	103.18	7.8318	7.8126	7.8214
IN0020100031	8.30% GOVT.STOCK 2040	02-Jul-40	165.11	105.04	104.85	104.98	7.8537	7.8369	7.8423
IN0020140078	8.17% GS 2044	01-Dec-44	157.59	104.45	104.20	104.37	7.8031	7.7821	7.7889
IN0020140052	8.24% GS 2033	10-Nov-33	125.00	104.53	104.30	104.42	7.7969	7.7741	7.7847
IN0020060086	8.28% GOVT.STOCK 2032	15-Feb-32	82.00	104.40	103.97	104.16	7.8496	7.8046	7.8295
IN0020070044	8.32% GOVT.STOCK 2032	02-Aug-32	80.00	104.68	104.50	104.60	7.8388	7.8203	7.8282
IN0020120047	8.20% GOVT.STOCK 2025	24-Sep-25	70.00	102.55	102.49	102.53	7.8468	7.8374	7.8406
IN0020120039	8.33% GOVT.STOCK 2026	09-Jul-26	12.50	103.50	103.35	103.47	7.8732	7.8533	7.8573
IN0020070036	8.26% GOVT.STOCK 2027	02-Aug-27	10.00	103.25	103.15	103.20	7.8544	7.8415	7.8480
Sub Total :			12820.57						
Total for Central Government Securities:			30932.36						

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				High	Low	Weighted Average	High	Low	Weighted Average
State Government Securities									
Upto 3 Years									
IN1520120073	8.70% GUJARAT GS 2016	20-Sep-16	20.00	100.86	100.86	100.86	8.0606	8.0606	8.0606
Sub Total :			20.00						
3 Years upto 7 Years									
IN3120110082	9.19% Tamilnadu GS 2021	09-Nov-21	0.22	105.55	105.55	105.55	8.0846	8.0846	8.0846
Sub Total :			0.22						
7 Years upto 10 Years									
IN2020120027	9.15% Kerala GS 2022	23-May-22	65.36	105.41	105.36	105.38	8.1410	8.1320	8.1376
IN3320140319	8.08% UTTARPRADESH SDL 2025	11-Feb-25	25.00	100.49	100.39	100.45	8.0202	8.0046	8.0113
IN1520120024	9.12% Gujarat GS 2022	23-May-22	20.00	105.32	105.32	105.32	8.1202	8.1202	8.1202
IN3020140031	8.05% SIKKIM SDL 2025	25-Mar-25	7.00	100.75	100.75	100.75	7.9390	7.9390	7.9390
IN3420140078	8.99% WESTBENGAL SDL 2024	24-Sep-24	5.00	105.40	105.40	105.40	8.1593	8.1593	8.1593
IN2820120094	8.93% Punjab GS 2022	05-Sep-22	5.00	104.26	104.26	104.26	8.1500	8.1500	8.1500
IN2020140140	8.06% KERALA SDL 2025	11-Feb-25	2.44	100.32	100.32	100.32	8.0100	8.0100	8.0100
IN2220140155	8.44% MAHARASHTRA SDL 2024	26-Nov-24	2.00	102.48	102.48	102.48	8.0625	8.0625	8.0625
IN3120140188	8.13% TAMIL NADU SDL 2025	14-Jan-25	1.10	100.37	100.37	100.37	8.0712	8.0712	8.0712
IN3120120107	8.86% TAMIL NADU SDL 2022	07-Nov-22	1.00	104.05	104.05	104.05	8.1319	8.1319	8.1319
IN2220140213	8.04% MAHARASHTRA SDL 2025	25-Feb-25	0.28	100.25	100.18	100.22	8.0112	8.0009	8.0061
Sub Total :			134.18						
Total for State Government Securities:			154.40						

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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									
IN002014Z215	07/01/2016 MATURING 364 DTB	07-Jan-16	1010.00	94.43	94.40	94.43	7.8399	7.8000	7.8004
IN002014Z231	04/02/2016 MATURING 364 DTB	04-Feb-16	1000.00	93.91	93.91	93.91	7.7800	7.7800	7.7800
IN002014Y184	04/06/2015 MATURING 182 DTB	04-Jun-15	900.00	98.76	98.76	98.76	7.7700	7.7500	7.7611
IN002014Z090	23/7/2015 maturing 364 DTB	23-Jul-15	500.00	97.74	97.74	97.74	7.8200	7.8200	7.8200
IN002014Z066	11/06/2015 maturing 364 DTB	11-Jun-15	360.00	98.62	98.61	98.61	7.8000	7.7500	7.7840
IN002014Y200	02/07/2015 MATURING 182 DTB	02-Jul-15	300.00	98.19	98.16	98.16	7.8500	7.7500	7.8450
IN002014Z199	10/12/2015 MATURING 364DTB	10-Dec-15	280.00	94.97	94.97	94.97	7.8000	7.8000	7.8000
IN002014Z165	29/10/2015 MATURURING 364DTB	29-Oct-15	280.00	95.76	95.76	95.76	7.8500	7.8500	7.8500
IN002014Z124	03/09/2015 maturing 364 DTB	03-Sep-15	190.00	96.91	96.91	96.91	7.7500	7.7499	7.7500
IN002014Z082	09/07/2015 maturing 364 DTB	09-Jul-15	100.00	98.03	98.03	98.03	7.8000	7.8000	7.8000
IN002014X491	04/06/2015 MATURING 91DTB	04-Jun-15	100.00	98.75	98.75	98.75	7.8000	7.8000	7.8000
IN002014X467	14/05/2015 MATURING 91 DTB	14-May-15	63.00	99.21	99.20	99.21	7.7501	7.6008	7.6431
IN002014X509	11/06/2015 MATURING 91DTB	11-Jun-15	50.00	98.61	98.61	98.61	7.7699	7.7699	7.7699
IN002014X459	07/05/2015 MATURING 91 DTB	07-May-15	21.83	99.33	99.31	99.31	8.2000	7.9400	8.1404
IN002014X434	23/04/2015 MATURING 91 DTB	23-Apr-15	15.00	99.64	99.64	99.64	7.7509	7.7509	7.7509
IN002014X475	22/05/2015 MATURING 91 DTB	22-May-15	12.84	99.05	99.02	99.03	7.8500	7.6500	7.7500
IN002014X442	30/04/2015 MATURING 91 DTB	30-Apr-15	10.60	99.50	99.50	99.50	7.7000	7.7000	7.7000
IN002014Z256	03/03/2016 MATURING 364DTB	03-Mar-16	10.00	93.45	93.45	93.45	7.7000	7.7000	7.7000
IN002014X525	25/06/2015 MATURING 91 DTB	25-Jun-15	0.06	98.32	98.32	98.32	7.8000	7.8000	7.8000
Total for Treasury Bills:			5203.33						
Grand Total of Outright trades in Central/State Government Securities and Treasury Bills across various maturities.:			36290.09						