

CURRENT
STATISTICS

Government
Securities
Market

No. 26 A: Secondary Market Outright Transactions in Government Dated Securities (Face Value)

(Amount in Rs. crore)

Week ended	Government of India Dated Securities – Maturing in the year										State Govt. Securities
	2009-10	2010-11	2011-12	2012-13	2013-14	2014-15	2015-18	2018-19	2019-20	Beyond 2020	
1	2	3	4	5	6	7	8	9	10	11	12
I. October 2, 2009											
a. Amount	715.00	1,608.50	1,020.00	900.00	266.10	160.00	9,154.50	1.00	10,999.50	1,093.78	296.76
b. YTM *											
Min.	3.7799	4.3138	5.7798	6.4406	6.8376	7.0045	7.0276	–	7.0828	7.6881	7.7494
Max.	4.1156	5.6999	6.2993	6.8129	7.1650	7.8545	7.4245	–	7.6867	8.2487	8.4393
II. October 9, 2009											
a. Amount	2,971.00	1,120.00	460.00	747.00	344.20	155.09	18,446.78	121.24	26,774.50	1,906.44	1,107.32
b. YTM *											
Min.	3.2581	4.2891	5.7653	6.4987	6.8679	7.0874	7.1220	7.2308	7.1498	7.6815	4.6961
Max.	4.2065	5.7201	6.8543	6.6595	7.0586	7.1762	7.4242	7.4005	7.7526	8.3100	8.4505
III. October 16, 2009											
a. Amount	1,330.00	884.10	360.00	658.30	309.20	255.00	6,581.26	50.00	13,938.53	1,329.33	872.65
b. YTM *											
Min.	3.2341	4.3147	5.7333	6.5676	6.9395	7.2119	7.2148	7.8319	7.2012	7.8851	6.8574
Max.	3.7148	4.7501	6.2015	6.6783	7.0427	7.4497	7.6291	7.8319	7.9151	8.6805	8.3615
IV. October 23, 2009											
a. Amount	245.00	725.33	510.25	1,041.10	401.93	3,029.27	5,609.58	67.29	19,785.34	2,534.24	561.21
b. YTM *											
Min.	3.2995	4.1563	5.8608	6.5921	6.9761	7.2036	7.3290	7.6411	7.2607	7.8719	6.7800
Max.	3.3108	5.6601	6.2978	6.7700	7.0207	7.4838	7.6291	8.0751	7.9416	8.3979	8.3001
IV. October 30, 2009											
a. Amount	669.94	3,067.17	681.43	3,342.58	505.55	1,553.03	15,689.47	151.87	40,925.77	2,370.95	1,396.47
b. YTM *											
Min.	3.2237	4.2073	5.8154	6.4366	6.8904	7.0747	7.2551	7.5702	7.2022	7.7468	7.1000
Max.	3.7827	5.6500	6.3034	6.7700	7.1500	7.4866	7.6293	7.7343	7.8719	8.4757	8.2503

* : Minimum and maximum YTM's (% PA) indicative have been given excluding transactions of non-standard lot size (less than Rs.5 crore).