

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 January 1, 2010											
a. Amount	898.00	600.17	1,655.00	1,060.00	105.00	771.39	5,404.04	101.31	13,740.86	3,821.60	1,555.57
b. YTM *											
Min.	3.4395	4.1320	5.5400	6.4129	6.8592	7.0425	7.3719	7.4997	7.5131	4.4881	8.1996
Max.	7.1411	5.4765	6.0500	6.6994	7.1726	7.6040	7.8229	7.9086	7.7250	8.4027	8.4015
II January 8, 2010											
a. Amount	495.00	3,300.00	3,418.83	3,361.46	278.01	1,035.06	7,669.48	10.19	18,721.20	2,704.26	2,482.42
b. YTM *											
Min.	3.1775	3.7622	5.2000	6.2685	6.7491	7.1410	7.3470	7.8450	7.5551	4.4887	6.1050
Max.	3.3905	5.0985	5.9843	6.7021	7.0775	7.8501	7.5838	7.8450	7.7955	8.3826	8.4360
III January 15, 2010											
a. Amount	460.00	3,763.56	967.42	2,899.81	326.01	2,050.58	6,058.72	15.19	22,451.90	2,609.09	1,713.59
b. YTM *											
Min.	3.1780	3.8391	5.0000	6.2469	6.7478	7.2152	7.3770	7.7916	7.5905	4.5870	3.4210
Max.	3.2295	4.9371	5.5106	6.7261	6.9429	7.4000	7.5013	7.8433	7.8140	8.3817	8.3821
IV January 22, 2010											
a. Amount	5.00	2,473.00	684.97	3,897.82	395.65	2,623.90	9,684.52	64.00	34,427.92	2,531.29	1,184.13
b. YTM *											
Min.	3.3318	3.8733	5.1670	6.1545	6.7296	7.1018	7.3113	7.6166	7.5510	4.5880	3.9399
Max.	3.3318	4.8125	5.5000	6.6539	6.7918	7.4207	7.5998	8.2483	7.8626	8.3391	8.2959
V January 29, 2010											
a. Amount	555.00	2,506.00	999.56	2,492.00	25.00	2,249.66	8,246.87	10.35	31,772.78	2,636.03	1,717.00
b. YTM *											
Min.	3.3401	4.0308	5.0919	6.1261	6.6497	7.0689	7.3101	7.4583	7.4959	4.6137	4.8659
Max.	4.2343	4.8100	6.4027	6.3033	6.6810	7.7000	7.6114	7.7154	7.6874	8.3382	8.3056

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