

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 November 6, 2009											
a. Amount	877.75	1,004.85	1,950.00	1,895.65	175.03	580.00	7,203.78	11.83	23,950.52	971.66	1,946.48
b. YTM *											
Min.	3.2565	4.0644	5.7000	6.4386	–	7.0569	7.1593	7.8068	7.2251	7.8061	6.9600
Max.	3.6113	6.6627	6.2367	6.6471	6.9641	7.4143	7.7300	7.8085	7.7746	8.4367	8.2414
II November 13, 2009											
a. Amount	482.25	2,439.75	1,235.33	2,881.00	580.40	1,278.10	8,043.85	83.46	31,340.43	2,191.70	1,277.28
b. YTM *											
Min.	3.2772	3.9186	5.5030	6.2487	6.8115	6.9549	7.3076	7.8999	7.2747	7.8459	7.0513
Max.	3.3411	6.5664	6.2996	6.7265	7.2502	7.2911	7.7258	7.9780	7.7922	8.3759	8.2496
III November 20, 2009											
a. Amount	643.00	2,799.15	1,275.30	2,065.00	478.00	1,975.07	13,321.98	95.05	39,139.67	4,760.02	1,155.51
b. YTM *											
Min.	3.2768	3.8894	5.4564	6.2382	6.7102	7.0123	7.2356	7.6005	7.2411	7.7695	6.0500
Max.	3.3660	5.3045	6.6399	6.6500	7.0800	7.2800	7.6215	7.8278	7.7666	8.3492	8.1928
IV November 27, 2009											
a. Amount	2,190.00	2,590.00	3,996.30	1,585.40	463.37	1,655.55	17,643.70	105.99	60,740.85	5,691.65	1,740.35
b. YTM *											
Min.	3.3213	3.8783	5.0004	6.1045	6.6662	6.8431	7.1150	7.5703	7.1456	7.6422	4.5000
Max.	3.4238	5.0013	5.8599	6.4050	7.0061	7.1367	7.5504	7.6901	7.7348	8.3464	8.2467

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