

CURRENT
STATISTICS

Government
Securities
Market

No. 27 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
	2007-08	2008-09	2009-10	2010-11	2011-12	2012-13	2013-16	2016-17	2017-18	Beyond 2018	
1	2	3	4	5	6	7	8	9	10	11	12
I. September 7, 2007											
a. Amount	–	200.00	3,414.00	125.41	75.00	10.00	3,866.51	834.78	8,838.22	997.46	75.45
b. YTM *											
Min.	–	7.8900	7.5648	7.6469	7.7140	7.7730	7.7247	7.9433	7.8634	8.0350	7.8351
Max.	–	7.9500	7.8144	7.8930	7.7877	7.7730	8.0398	8.0453	8.1012	8.7078	8.4615
II. September 14, 2007											
a. Amount	2.30	330.00	3,636.61	65.00	245.19	155.50	3,560.24	1,090.05	13,631.71	3,334.68	59.68
b. YTM *											
Min.	–	7.0882	7.4788	7.6800	7.6423	7.6590	7.6331	7.7256	7.8074	8.0043	8.1500
Max.	–	7.8600	7.6500	7.8116	7.6891	7.6986	7.9701	8.0500	7.9192	8.3882	8.5573
III. September 21, 2007											
a. Amount	–	110.00	3,378.00	70.00	50.40	131.00	3,291.12	1,272.25	14,140.40	1,679.82	290.12
b. YTM *											
Min.	–	7.0920	7.4658	7.6000	7.6241	7.6685	7.6401	7.8322	7.7805	8.1033	8.0895
Max.	–	7.8500	7.6500	7.6882	7.6241	7.7500	8.4000	7.9440	8.0006	8.6422	8.5941
IV. September 28, 2007											
a. Amount	–	872	6541	170	85	–	912	193	6,954.05	3,003.14	175
b. YTM *											
Min.	–	7.0158	7.5063	7.6754	7.7433	–	7.6770	7.9317	7.8196	8.1185	8.0130
Max.	–	7.8500	7.8930	7.7367	7.7493	–	7.9033	8.0037	7.9277	8.6323	8.5801

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