

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
	2008-09	2009-10	2010-11	2011-12	2012-13	2013-14	2014-17	2017-18	2018-19	Beyond 2019	
1	2	3	4	5	6	7	8	9	10	11	12
I September 5, 2008											
a. Amount	35.00	1,874.56	456.73	30.00	1.24	459.01	206.20	192.50	18,080.28	16,650.97	42.62
b. YTM *											
Min.	9.4915	8.8964	8.9207	8.9520	-	8.5431	8.7351	8.5510	8.4544	9.0836	9.0074
Max.	9.7501	9.3298	9.2491	8.9520	-	8.8289	9.0466	9.0019	8.7845	10.1346	9.2144
II September 12, 2008											
a. Amount	186.00	3,500.71	413.90	125.00	7.40	296.28	262.49	505.37	19,508.18	14,316.91	141.57
b. YTM *											
Min.	9.5000	7.5625	8.5307	8.6684	8.6885	8.5445	8.4946	8.4598	8.2729	8.5989	8.6500
Max.	9.7502	9.0074	9.0416	9.1423	8.6885	8.6542	8.7687	8.7461	8.5530	9.8384	8.9165
III September 19, 2008											
a. Amount	762.00	1,202.65	207.36	54.00	5.00	65.04	1,097.79	296.25	27,714.41	11,350.87	129.42
b. YTM *											
Min.	9.4500	8.4412	8.3474	8.3177	8.5549	8.0978	8.0323	8.0674	8.0186	8.2921	8.4347
Max.	9.8025	9.1140	8.7300	8.5596	8.5549	9.0082	9.1220	8.5823	8.5238	9.6180	8.6994
IV September 26, 2008											
a. Amount	457.00	2,003.16	130.90	164.94	30.13	1.30	628.02	156.21	22,707.20	2,934.63	15.56
b. YTM *											
Min.	9.4000	8.5653	8.5453	8.5528	8.5148	-	8.5623	8.3504	8.3007	8.7401	-
Max.	9.9022	9.5526	8.8051	9.2000	9.2000	-	8.6826	8.7998	8.6430	9.6404	-

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

No. 27 B: Secondary Market Outright Transactions in Treasury Bills

(Amount in crore, YTM in per cent per annum)

Week ended	Treasury Bills Residual Maturity in days			
	up to 14 days	15-91 days	92-182 days	183 - 364 days
1	2	3	4	5
I September 5, 2008				
a. Amount	289.00	2,279.05	103.52	294.62
b. YTM *				
Min.	8.2494	8.6644	9.0111	8.9000
Max.	9.0242	9.0273	9.0768	9.1514
II September 12, 2008				
a. Amount	66.50	2,861.18	637.83	514.87
b. YTM *				
Min.	8.9970	8.4500	8.6600	8.6200
Max.	9.0017	8.8797	9.0800	9.0500
III September 19, 2008				
a. Amount	-	2,075.08	278.07	450.65
b. YTM *				
Min.	-	8.3000	8.4349	8.5000
Max.	-	8.7500	8.8999	9.0015
IV September 26, 2008				
a. Amount	-	1,561.43	323.71	443.57
b. YTM *				
Min.	-	8.0009	8.5500	8.6036
Max.	-	8.9000	8.7373	8.9499

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

CURRENT STATISTICS

Government
Securities
Market

No. 27 C: Month-end Yield to Maturity of SGL Transactions in Central Government Dated Securities for Various Residual Maturities

(Per cent)

Term to Maturity (in years)	2007			2008								
	Oct-07	Nov-07	Dec-07	Jan-08	Feb-08	Mar-08	Apr-08	May-08	Jun-08	Jul-08	Aug-08	Sep-08
1	2	3	4	5	6	7	8	9	10	11	12	13
1	7.6895	7.7597	7.6573	7.4307	7.4481	7.4252	7.7279	7.8502	9.1340	9.4748	9.0966	8.7855
2	7.7266	7.8157	7.6615	7.5106	7.5449	7.5140	7.8050	7.9675	9.3297	9.3916	9.0076	8.7130
3	7.7420	7.8257	7.6656	7.5426	7.5749	7.5433	7.8901	7.9923	9.2864	9.3656	8.9396	8.6613
4	7.7529	7.8349	7.6698	7.5281	7.5699	7.5429	7.9165	8.0172	9.2257	9.4132	8.8716	8.6096
5	7.7639	7.8441	7.6740	7.5137	7.5649	7.5424	7.9151	8.0421	9.1651	9.4609	8.8036	8.5783
6	7.7825	7.8542	7.6944	7.5061	7.6111	7.5534	7.9217	8.0743	9.1045	9.5085	8.8432	8.6979
7	7.8189	7.8672	7.7159	7.5084	7.6674	7.5640	7.9326	8.1091	9.0439	9.5562	8.8840	8.6850
8	7.8356	7.8802	7.7371	7.5180	7.5376	7.5742	7.9595	8.1430	8.9727	9.5819	8.9212	8.6722
9	7.8464	7.8937	7.7727	7.5375	7.5760	7.5816	7.9691	8.1348	8.8334	9.3691	8.8074	8.6593
10	7.8699	7.9218	7.8057	7.5737	7.6268	7.6367	8.0181	8.1069	8.6518	9.3500	8.7121	8.7184
11	7.9217	7.9727	7.8411	7.6318	7.6775	7.7147	8.0914	8.2966	8.7884	9.3822	8.8126	8.8703
12	7.9735	8.0236	7.8765	7.6900	7.7282	7.7928	8.1647	8.3057	8.9250	9.4143	8.9132	9.0223
13	8.0252	8.0745	7.9118	7.7482	7.7789	7.8708	8.2380	8.3148	9.0559	9.4465	9.0137	9.1253
14	8.0770	8.1254	7.9472	7.7492	7.8277	7.8804	8.2975	8.3240	9.1168	9.4787	9.1142	9.1360
15	8.1135	8.1523	8.0368	7.7489	7.8371	7.8321	8.3047	8.3331	9.1776	9.5109	9.2147	9.1466
16	8.1325	8.1728	8.0733	7.7585	7.8494	7.8492	8.3119	8.3422	9.2384	9.5430	9.3153	9.1573
17	8.1515	8.1934	8.0782	7.7682	7.8618	7.8664	8.3191	8.3514	9.2992	9.5752	9.4158	9.1680
18	8.1704	8.2139	8.0831	7.7779	7.8741	7.8836	8.3263	8.3605	9.3601	9.6074	9.5163	9.1787
19	8.1894	8.2345	8.0880	7.7875	7.8865	7.9008	8.3334	8.3696	9.4027	9.6395	9.5659	9.1894
20	8.2083	8.2550	8.0929	7.7972	7.8988	7.9180	8.3406	8.3788	9.4140	9.6717	9.5720	9.2001
21	8.2273	8.2756	8.0977	7.8068	7.9111	7.9352	8.3478	8.3879	9.4252	9.7039	9.5780	9.2108
22	8.2462	8.2961	8.1026	7.8165	7.9235	7.9523	8.3550	8.3970	9.4365	9.7361	9.5841	9.2215
23	8.2652	8.3167	8.1075	7.8261	7.9358	7.9695	8.3622	8.4062	9.4477	9.7682	9.5901	9.2322
24	8.2841	8.3372	8.1124	7.8358	7.9482	7.9867	8.3694	8.4153	9.4590	9.8004	9.5961	9.2429
25	8.3002	8.3516	8.1159	7.8431	7.9603	7.9988	8.3766	8.4244	9.4702	-	-	-
26	8.3024	8.3483	8.1168	7.8473	7.9723	8.0072	8.3838	8.4336	-	-	-	-
27	8.3047	8.3449	8.1176	7.8515	7.9843	8.0155	8.3910	8.4427	-	-	-	-
28	8.3069	8.3415	8.1185	7.8557	7.9964	8.0239	8.3982	8.4518	-	-	-	-
29	8.3092	8.3381	8.1193	7.8599	8.0084	8.0323	8.4053	8.4610	-	-	-	-
30	-	-	-	-	-	-	-	-	-	-	-	-