

CURRENT STATISTICS

Government
Securities
Market

No. 27 A : Secondary Market Outright Transactions in Government dated Securities (Face Value)

(Amount in Rs. Crore)

1	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	
	2	3	4	5	6	7	8	9	10	11	12
I October 3, 2008											
a. Amount	25.00	564.49	40.00	150.00	20.01	73.03	342.08	56.27	11,218.62	4,542.27	218.55
b. YTM*											
Min.	9.4894	8.6023	8.4871	8.5710	9.1800	8.5588	8.6983	8.6191	8.4129	8.8512	8.7112
Max.	9.9311	9.7500	8.5697	8.5710	9.2000	8.6007	8.7103	8.6908	8.7297	9.6005	8.7529
II October 10, 2008											
a. Amount	80.00	1029.61	167.66	35.00	-	135.50	224.25	198.00	18,265.21	9,088.69	183.88
b. YTM*											
Min.	9.2129	8.1251	8.1697	8.2565	0.0000	8.1352	8.2421	8.1412	7.9392	8.3478	8.3402
Max.	10.0003	8.7509	8.6182	8.2984	0.0000	8.2525	8.4272	8.6305	8.3545	9.7005	8.5600
III October 17, 2008											
a. Amount	495.00	3,695.73	378.98	150.21	-	-	652.87	877.07	22,898.89	10,532.67	434.08
b. YTM*											
Min.	8.9044	7.4905	7.3375	8.0577	-	-	7.8545	7.8491	7.6407	8.0211	8.0487
Max.	9.4963	8.9449	8.1361	8.0577	-	-	8.2475	8.2555	8.2498	9.6652	8.3491
IV October 24, 2008											
a. Amount	70.00	4,377.73	2,176.35	930.00	20.62	125.00	917.91	1,094.16	14,463.55	10,400.57	712.31
b. YTM*											
Min.	8.3610	7.0737	7.3032	7.3809	7.5513	7.5160	7.5959	7.3650	7.4947	7.6508	7.9296
Max.	9.2035	9.4000	8.0723	8.0682	7.6022	7.7819	8.1511	8.0076	7.9000	9.6880	8.1398
V October 31, 2008											
a. Amount	50.00	1,437.34	105.00	645.00	10.18	230.11	236.14	914.60	11,455.00	5,037.50	56.21
b. YTM*											
Min.	8.6645	6.9886	7.3245	7.5936	7.7800	7.5141	7.5099	7.6437	7.4932	7.7003	7.9801
Max.	8.8474	8.2134	7.9291	7.6313	7.7800	7.8287	7.7916	7.8167	7.7969	9.4273	7.9801

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