

No. 24 : Secondary Market Transactions in Government Securities and Treasury Bills (Face Value) (Outright Transactions)

Week ended	Government of India securities (Maturing in the year)			State Govt. Securities	(Amt. in Rs. crore, YTM in Percent per annum) Treasury Bills		
	1999-00	2001-02	2008-09		14 Day	91 Day	364 Day
I. August 7, 1998							
a. Amount	433.00	1026.91	59.74	15.34	527.91	224.36	291.25
b. YTM							
Min.	9.3958	11.2519	12.0011	12.2048	4.4335	5.2381	5.7351
Max.	10.9693	11.5442	12.3412	12.2187	6.7256	7.7088	9.0153
II. August 14, 1998							
a. Amount	434.00	1180.64	20.98	37.32	559.50	176.50	299.15
b. YTM							
Min.	9.2266	11.3502	12.0012	11.6752	4.4863	5.5338	4.7861
Max.	10.9577	11.5261	12.1990	12.2246	5.9820	8.0281	8.1774
III. August 21, 1998							
a. Amount	303.53	754.25	-	20.19	483.25	194.86	448.85
b. YTM							
Min.	9.3657	11.3250	-	12.0168	4.6707	4.4910	6.5341
Max.	10.6980	12.0650	-	12.4743	7.9781	11.9672	13.9618
IV. August 28, 1998							
a. Amount	35.00	247.08	60.24	46.99	21.54	48.00	109.30
b. YTM							
Min.	11.1182	10.9645	12.1448	11.8042	5.9816	6.4815	9.5738
Max.	11.5176	12.0758	12.2143	12.4453	7.5016	11.9664	11.9668

YTM : Yield to Maturity.

@ : As reported in Subsidiary General Ledger (SGL) Accounts at RBI, Mumbai which presently accounts for nearly 98 percent of total transactions in the country.