

20. Secondary Market Transactions in Government Securities (Face Value)@

(Rs. crore)

Items	For the Week Ended February 26, 1999			For the Week Ended March 5, 1999		
	Amount	YTM (%PA) Indicative		Amount	YTM (%PA) Indicative	
		Minimum	Maximum		Minimum	Maximum
1	2	3	4	5	6	7
I. Outright Transactions						
1. Govt. of India Dated Securities						
Maturing in the year						
1998-99	-	-	-	-	-	-
1999-00	132	9.0793	10.4411	397	8.3132	10.7586
2000-01	432	11.0941	11.2424	1,169	10.5553	11.2510
2001-02	267	11.3900	11.4397	1,322	11.1087	11.5022
2002-03 \$	78	11.5533	11.6603	526	11.0980	11.6844
2003-04	236	11.7085	11.9042	732	11.3894	11.9155
2004-07	199	11.7634	12.0691	394	11.5820	12.1931
2007-08	21	12.0621	12.2405	256	11.9402	12.2647
Beyond 2008	524	12.1207	13.1376	420	11.9930	12.3082
2. State Government Securities	27	11.8164	13.7425	13	12.0820	12.9323
3. 14 Day Treasury Bills	125	7.9775	8.9754	147	7.0826	13.3006
4. 91 Day Treasury Bills	368	7.9778	9.5040	196	7.2288	9.4740
5. 364 Day Treasury Bills	23	9.7732	10.4912	540	8.6265	10.5709
II. RBI* : Sales	535			717		
: Purchases	-			-		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	1,431	8.75 (1)	9.45 (14)	1,304	7.90 (1)	11.00 (14)
2. 14 Day Treasury Bills	-	-	-	-	-	-
3. 91 Day Treasury Bills	-	-	-	-	-	-
4. 364 Day Treasury Bills	-	-	-	21	9.45 (14)	9.60 (14)
IV. RBI : Repo £	2,909	8.00	-	1,604	6.00	8.00
: Reverse Repo £	3	9.00	-	290	8.00	-

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

\$ While Face Value transacted for 6.00% Capital Indexed Bond 2002 has been included in the amount for the maturity year 2002-03, YTM (% indicative) have not been included in minimum and maximum YTM.

* RBI's sales and purchases include transactions in other offices also.

£ Represent the first leg of transactions.

Note : Figures in brackets indicate Repo Period.

Due to rounding off of figures, the constituent items may not add up to the totals.
The symbols used in WSS are: .. = Not available. - = Nil/Negligible. # = Provisional.

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