

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

(Rs. crore)

Items	For the Week Ended March 12, 1999			For the Week Ended March 19, 1999		
	Amount	YTM (%PA) Minimum	Indicative Maximum	Amount	YTM (%PA) Minimum	Indicative 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	334	6.0637	11.6947	528	8.8927	12.8645
2000-01	1,052	8.8981	11.1919	305	10.5589	11.2171
2001-02	989	10.9125	11.2362	989	10.6191	11.2483
2002-03 \$	514	11.1950	12.2813	418	11.2082	11.3835
2003-04	832	11.3268	12.3077	30	11.3784	11.4777
2004-07	1,244	11.5092	12.5602	596	11.4692	11.8430
2007-08	72	11.8883	12.6189	50	11.8611	11.9442
Beyond 2008	2,513	11.4717	12.5179	245	11.9175	12.4975
2. State Government Securities	9	12.0420	12.4953	15	11.9644	12.7133
3. 14 Day Treasury Bills	117	6.7323	8.9930	26	6.9809	10.9597
4. 91 Day Treasury Bills	220	6.2287	8.7258	240	6.9826	10.9597
5. 364 Day Treasury Bills	505	8.8256	9.9726	536	7.9781	10.0724
II. RBI* : Sales	2,203			76		
: Purchases	-			-		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	1,907	6.80 (1)	9.00 (14)	1,557	7.75 (1)	11.20 (19)
2. 14 Day Treasury Bills	-	-	-	-	-	-
3. 91 Day Treasury Bills	-	-	-	70	8.55 (1)	9.10 (14)
4. 364 Day Treasury Bills	61	7.75 (3)	8.25 (3)	45	7.75 (3)	10.35 (14)
IV. RBI : Repo £	121	6.00	-	-	-	-
: Reverse Repo £	159	8.00	-	271	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.

Annual subscription for 1999 Weekly Statistical Supplement is **Rs. 250.00** (inclusive of postage) in India and **US \$50** abroad, inclusive of postage by air mail. Price per copy is **Rs. 5.00**.

Printed and Published by **Charan Singh** for the **Reserve Bank of India**,
Mumbai - 400 001. at **Karnatak Orion Press**, 17/18 Prospect Chambers Annexe,
Dr. D.N. Road, Fort, Mumbai-400 001.

Registration No. RN. 43801/86
REGISTERED NO.
MH/BY-SOUTH-757