

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

(Rs. crore)

<i>Items</i>	For the Week Ended March 19, 1999			For the Week Ended March 26, 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	528	8.8927	12.8645	313	9.3665	11.9319
2000-01	305	10.5589	11.2171	413	10.4659	11.0762
2001-02	989	10.6191	11.2483	633	10.8821	11.1797
2002-03 \$	418	11.2082	11.3835	444	11.1884	11.4171
2003-04	30	11.3784	11.4777	460	11.3556	11.6664
2004-07	596	11.4692	11.8430	898	11.4923	11.9660
2007-08	50	11.8611	11.9442	85	11.8230	12.0508
Beyond 2008	245	11.9175	12.4975	389	11.8984	12.3284
2. State Government Securities	15	11.9644	12.7133	34	9.0943	12.5222
3. 14 Day Treasury Bills	26	6.9809	10.9597	107	5.9820	8.17 92
4. 91 Day Treasury Bills	240	6.9826	10.9597	59	7.3311	8.92 57
5. 364 Day Treasury Bills	536	7.9781	10.0724	327	6.2308	10.1222
II. RBI* : Sales	76			345		
: Purchases	-			-		
III Repo Transactions ₹ (Other than with RBI)						
.						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	1,557	7.75 (1)	11.20 (19)	1,288	6.75 (1)	10.25 (14)
2. 14 Day Treasury Bills	-	-	-	-	-	-
3. 91 Day Treasury Bills	70	8.55 (1)	9.10 (14)	-	-	-
4. 364 Day Treasury Bills	45	7.75 (3)	10.35 (14)	130	6.85 (1)	8.75 (4)
IV RBI : Repo ₹	-	-	-	170	6.00	-
.						
: Reverse Repo ₹	271	8.00	-	379	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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