

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

(Rs. crore)

Items	For the Week Ended March 26, 1999			For the Week Ended April 2, 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						
1999-00	313	9.3665	11.9319	67	7.3876	10.5059
2000-01	413	10.4659	11.0762	612	10.1331	12.0781
2001-02	633	10.8821	11.1797	612	10.6526	11.1635
2002-03 \$	444	11.1884	11.4171	136	11.0538	11.5774
2003-04	460	11.3556	11.6664	226	11.4038	11.5642
2004-05	712	11.4923	11.5902	925	11.4832	11.8234
2005-08	270	11.6151	12.0508	85	11.4595	11.9496
2008-09	128	11.8984	11.9939	129	11.7129	12.1299
Beyond 2009	261	11.9963	12.3284	220	11.9970	12.4981
2. State Government Securities	34	9.0943	12.5222	46	11.4330	12.6335
3. 14 Day Treasury Bills	107	5.9820	8.1792	14	7.2296	7.9775
4. 91 Day Treasury Bills	59	7.3311	8.9257	65	7.4789	8.9754
5. 364 Day Treasury Bills	327	6.2308	10.1222	836	7.9775	10.2718
II. RBI* : Sales	345			961		
: Purchases	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	1,288	6.75 (1)	10.25 (14)	1,479	9.00 (3)	16.50 (14)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 364 Day Treasury Bills	130	6.85 (1)	8.75 (4)	102	10.50 (3)	12.10 (10)
IV. RBI: Repo £	170	6.00	—	1,169	6.00	—
: Reverse Repo £	379	8.00	—	1,537	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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