

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

(Amount in Rs. crore)

Items	For the Week Ended May 7, 1999			For the Week Ended May 14, 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						
1999-2000	165	9.3320	10.3391	52	9.8188	10.3256
2000-01	722	10.1942	12.5747	535	10.1988	10.7976
2001-02	630	10.7881	13.1306	512	10.2642	10.9452
2002-03 \$	307	11.0195	12.2605	257	10.8593	11.0482
2003-04	901	11.0950	12.0349	515	11.0928	11.2866
2004-05	417	11.2877	12.4923	552	11.2670	11.3099
2005-08	1,094	11.3274	12.5613	1,551	11.3264	11.7139
2008-09	264	11.7346	11.8474	79	11.7056	11.8378
Beyond 2009	4,375	11.8380	12.6488	2,231	11.8080	12.4475
2. State Government Securities	427	12.0507	13.2425	249	11.4238	12.9901
3. 14 Day Treasury Bills	115	7.2296	8.7246	129	4.3651	9.4739
4. 91 Day Treasury Bills	80	8.0783	8.9453	117	7.7292	9.4745
5. 364 Day Treasury Bills	270	7.7293	10.0144	188	7.7295	9.9527
II. RBI* : Sales	4,365			617		
: Purchases	—			—		
III. Repo Transactions ₹ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	1,194	8.25 (1)	10.40 (7)	475	8.50 (1)	10.00 (14)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 364 Day Treasury Bills	80	8.55 (1)	10.25 (1)	—	—	—
IV. RBI: Repo #	—	—	—	—	—	—
: Reverse Repo #	340	8.00	—	1,053	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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