

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

(Amount in Rs. crore)

Items	For the Week Ended May 21, 1999			For the Week Ended May 28, 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	4.4530	10.6915	213	8.1238	11.4696
2000-01	461	9.6552	10.8685	555	10.1724	10.9600
2001-02	476	10.8323	10.9533	326	10.7188	11.0439
2002-03 \$	362	10.9633	11.1183	201	11.0056	11.6631
2003-04	463	11.1108	11.2965	650	11.0839	11.4414
2004-05	209	11.2779	11.3254	570	11.2625	11.4286
2005-08	1,221	11.3455	11.8167	1,459	11.3053	11.7302
2008-09	197	11.6857	11.8104	200	11.5848	11.9253
Beyond 2009	1,297	11.8008	12.2135	6,535	11.6253	12.4221
2. State Government Securities	148	11.7306	12.2091	262	11.7139	12.2448
3. 14 Day Treasury Bills	62	7.7184	9.7839	152	7.9765	8.0780
4. 91 Day Treasury Bills	125	7.7184	9.2282	68	5.4815	8.8756
5. 182 Day Treasury Bills	—	—	—	—	—	—
6. 364 Day Treasury Bills	340	7.8784	10.0225	580	7.0808	10.4213
II. RBI* : Sales	—	—	—	2,806	—	—
: Purchases	—	—	—	—	—	—
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	1,628	7.50 (1)	10.00 (31)	798	7.95 (1)	10.25 (45)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 182 Day Treasury Bills	—	—	—	—	—	—
5. 364 Day Treasury Bills	—	—	—	50	8.15 (1)	8.15 (1)
IV. RBI : Repo #	101	6.00	—	2	6.00	—
: Reverse Repo #	952	8.00	—	475	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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