

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

(Amount in Rs. crore)

Items	For the Week Ended June 11, 1999			For the Week Ended June 18, 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	127	9.9070	10.3777	51	9.7894	10.4339
2000-01	895	10.1714	10.9318	243	10.2410	12.6788
2001-02	722	10.8396	11.7284	398	10.7361	11.7289
2002-03 \$	300	10.9630	11.1349	239	10.8536	11.0907
2003-04	659	11.0676	11.4223	220	11.1190	11.3643
2004-05	740	10.9611	11.2891	415	10.8949	11.3300
2005-08	642	11.3159	11.5900	578	11.3128	11.6591
2008-09	88	11.6013	11.8660	31	11.3507	11.6934
Beyond 2009	3,633	11.6920	12.4297	2,085	11.6953	12.4157
2. State Government Securities	44	11.7949	12.0680	49	11.9384	12.4919
3. 14 Day Treasury Bills	138	7.2305	8.3467	162	6.9806	8.7262
4. 91 Day Treasury Bills	111	6.4823	9.3244	85	8.1272	8.9756
5. 182 Day Treasury Bills	2	9.6733	9.6733	—	—	—
6. 364 Day Treasury Bills	556	7.5773	10.2618	422	6.9733	10.3516
II. RBI* : Sales	892	—	—	37	—	—
: Purchases	—	—	—	—	—	—
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	506	8.05 (1)	9.25 (30)	1,319	7.10 (1)	10.35 (94)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	15	8.55 (1)	8.55 (1)
4. 182 Day Treasury Bills	—	—	—	—	—	—
5. 364 Day Treasury Bills	—	—	—	14	8.55 (1)	8.55 (1)
IV. RBI : Repo #	1	6.00	—	—	—	—
: Reverse Repo #	394	8.00	—	555	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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