

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

(Amount in Rs. crore)

Items	For the Week Ended July 16, 1999			For the Week Ended July 23, 1999		
	Amount	YTM (%PA)		Amount	YTM (%PA)	
		Indicative			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	144	9.6249	10.2881	259	9.9539	10.2957
2000-01	915	10.1947	11.0444	1,185	10.1299	10.6665
2001-02	625	10.7675	10.9763	964	10.6683	10.9234
2002-03 \$	416	10.2715	11.0437	803	10.9174	11.8617
2003-04	325	10.9988	11.8311	958	11.0374	11.2749
2004-05	409	11.2147	11.3038	837	11.2143	11.2864
2005-08	1,122	11.3358	11.8936	1,732	11.2078	11.8336
2008-09	5	11.9922	11.9922	115	11.6562	11.7984
Beyond 2009	1,454	11.6621	12.4024	2,917	11.6760	12.3953
2. State Government Securities	8	11.0811	12.3989	75	11.9245	12.2419
3. 14 Day Treasury Bills	102	6.9813	8.4800	72	6.6478	9.7503
4. 91 Day Treasury Bills	103	7.7290	9.2943	147	8.2283	9.3745
5. 182 Day Treasury Bills	40	9.6235	9.9726	140	9.5988	9.9227
6. 364 Day Treasury Bills	323	8.0242	10.3516	300	7.9765	10.4314
II. RBI* : Sales	135			50		
: Purchases	—			50		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	1,530	7.50 (1)	9.50 (14)	846	8.10 (2)	10.20 (62)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 182 Day Treasury Bills	—	—	—	—	—	—
5. 364 Day Treasury Bills	70	9.5 (1)	9.5 (1)	50	8.50 (13)	8.50 (13)
IV. RBI : Repo #	—	—	—	—	—	—
: Reverse Repo #	1,410	8.00	—	1,048	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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