

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

(Amount in Rs. crore)

Items	For the Week Ended July 30, 1999			For the Week Ended August 6, 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	57	9.8331	10.0671	460	9.2540	10.2869
2000-01	656	9.2542	11.5016	1,053	9.5058	10.5585
2001-02	465	10.5196	10.8585	748	10.2100	10.8667
2002-03 \$	499	10.8611	11.2395	458	10.4575	11.0059
2003-04	828	10.9368	11.2448	1,222	10.6354	11.6985
2004-05	1,095	11.1557	11.2743	1,599	10.8369	11.6673
2005-08	1,420	11.2669	11.6093	1,152	11.0635	11.5418
2008-09	211	11.5908	11.7004	357	11.3470	11.6366
Beyond 2009	2,325	11.6269	12.3543	9,298	11.4122	12.3203
2. State Government Securities	20	11.3550	12.0571	34	11.3987	12.2420
3. 14 Day Treasury Bills	86	6.9899	9.9727	152	6.4850	8.2274
4. 91 Day Treasury Bills	191	8.1773	9.4741	179	7.8280	9.0250
5. 182 Day Treasury Bills	32	9.4739	9.8728	35	8.9753	9.6734
6. 364 Day Treasury Bills	628	8.0297	11.1703	1,414	8.0775	10.2219
II. RBI* : Sales	—			2,988		
: Purchases	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	1,532	7.80 (1)	10.20 (102)	1,115	8.10 (1)	10.20 (97)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	3	7.45 (6)	7.45 (6)	5	8.00 (14)	—
4. 182 Day Treasury Bills	40	8.00 (3)	8.00 (3)	—	—	—
5. 364 Day Treasury Bills	143	8.00 (1)	9.10 (30)	—	—	—
IV. RBI: Repo #	—	—	—	45	6.00	—
: Reverse Repo #	478	8.00	—	764	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.

Above information can also be directly accessed on Internet at <http://www.wss.rbi.org.in>

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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