

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

(Amount in Rs. crore)

Items	For the Week Ended August 6, 1999			For the Week Ended August 13, 1999		
	Amount	YTM (%PA) Indicative		Amount	YTM (%PA) Indicative	
		Minimum	Maximum		Minimum	Maximum
1	2	3	4	5	6	7
<b>I. Outright Transactions</b>						
1. Govt. of India Dated Securities						
Maturing in the year						
1999-2000	460	9.2540	10.2869	90	9.4033	10.1752
2000-01	1,053	9.5058	10.5585	578	9.4232	10.6230
2001-02	748	10.2100	10.8667	326	10.1998	10.6252
2002-03 \$	458	10.4575	11.0059	565	10.5264	10.8298
2003-04	1,222	10.6354	11.6985	1,356	10.7014	11.1327
2004-05	1,599	10.8369	11.6673	615	10.8620	11.1014
2005-08	1,152	11.0635	11.5418	846	10.9974	11.5822
2008-09	357	11.3470	11.6366	193	11.2702	11.5502
Beyond 2009	9,298	11.4122	12.3203	4,434	11.4155	12.4556
2. State Government Securities	34	11.3987	12.2420	3	11.7362	12.2423
3. 14 Day Treasury Bills	152	6.4850	8.2274	130	7.9803	13.0864
4. 91 Day Treasury Bills	179	7.8280	9.0250	78	8.4762	9.3752
5. 182 Day Treasury Bills	35	8.9753	9.6734	21	8.7758	9.6235
6. 364 Day Treasury Bills	1,414	8.0775	10.2219	347	8.2766	10.4724
<b>II. RBI* : Sales</b>	<b>2,988</b>			<b>502</b>		
: Purchases	—			—		
<b>III. Repo Transactions £ (Other than with RBI)</b>						
	<b>Amount</b>	<b>Rates (%PA)</b>		<b>Amount</b>	<b>Rates (%PA)</b>	
		<b>Minimum</b>	<b>Maximum</b>		<b>Minimum</b>	<b>Maximum</b>
1. Govt. of India Dated Securities	1,115	8.10 (1)	10.20 (97)	1,557	7.75 (1)	28.00 (18)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	5	8.00 (14)	—	—	—	—
4. 182 Day Treasury Bills	—	—	—	—	—	—
5. 364 Day Treasury Bills	—	—	—	60	25.00 (1)	—
<b>IV. RBI : Repo #</b>	<b>45</b>	<b>6.00</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>
: Reverse Repo #	<b>764</b>	<b>8.00</b>	<b>—</b>	<b>2,191</b>	<b>8.00</b>	<b>—</b>

@ 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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