

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

(Amount in Rs. crore)

Items	For the Week Ended August 20, 1999			For the Week Ended August 27, 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	79	9.4790	10.2984	107	9.5806	10.6566
2000-01	462	9.9297	10.5428	464	9.9064	10.5241
2001-02	317	10.0361	10.5407	185	10.3996	10.5990
2002-03 \$	394	10.5534	10.7086	943	10.5689	10.6935
2003-04	1,205	10.7069	11.0828	851	10.7095	10.9890
2004-05	515	10.9272	11.0930	421	10.9175	10.9876
2005-08	840	10.8527	11.4481	1,053	11.0477	11.4276
2008-09	160	11.4339	11.5326	203	11.3037	11.5145
Beyond 2009	2,146	11.4671	12.0777	2,531	11.4575	12.2333
2. State Government Securities	50	11.7509	13.7433	361	11.4696	11.8771
3. 14 Day Treasury Bills	11	8.0752	9.7752	27	8.2284	12.4616
4. 91 Day Treasury Bills	172	8.4764	10.1698	111	8.3052	9.4242
5. 182 Day Treasury Bills	35	9.2247	9.9227	26	9.3245	9.9327
6. 364 Day Treasury Bills	610	8.5770	10.3013	1,201	4.9889	10.3117
II. RBI* : Sales	2			2,280		
: Purchases	—			—		
III. Repo Transactions ₹ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	535	9.25 (2)	11.25 (19)	1,167	5.50 (1)	10.15 (18)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 182 Day Treasury Bills	65	10.20 (3)	10.25 (4)	96	7.10 (1)	8.75 (10)
5. 364 Day Treasury Bills	25	10.10 (4)	—	134	8.00 (1)	10.10 (10)
IV. RBI : Repo #	—	—	—	—	—	—
: Reverse Repo #	1,467	8.00	—	1,041	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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