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

(Amount in Rs. crore)

Items	For the Week Ended August 27, 1999			For the Week Ended September 3, 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	107	9.5806	10.6566	62	9.5389	10.4431
2000-01	464	9.9064	10.5241	460	10.0971	13.9248
2001-02	185	10.3996	10.5990	417	10.4459	13.9955
2002-03 $	943	10.5689	10.6935	319	10.6142	13.6532
2003-04	851	10.7095	10.9890	791	10.7092	13.7988
2004-05	421	10.9175	10.9876	232	10.9468	13.3459
2005-08	1,053	11.0477	11.4276	200	11.0511	13.5750
2008-09	203	11.3037	11.5145	30	11.5011	11.5029
Beyond 2009	2,531	11.4575	12.2333	2,054	11.4689	14.1466
2. State Government Securities	361	11.4696	11.8771	14	11.4997	12.4965
3. 14 Day Treasury Bills	27	8.2284	12.4616	—	—	—
4. 91 Day Treasury Bills	111	8.3052	9.4242	112	7.4790	9.4737
5. 182 Day Treasury Bills	26	9.3245	9.9327	82	8.9753	10.1721
6. 364 Day Treasury Bills	1,201	4.9889	10.3117	393	8.4754	10.3715
II. RBI* : Sales	**2,280**			**42**		
: Purchases	**—**			**—**		
III. Repo Transactions £ (Other than with RBI)						
	Amount	**Rates (%PA)**		**Amount**	**Rates (%PA)**	
		Minimum	**Maximum**		**Minimum**	**Maximum**
1. Govt. of India Dated Securities	1,167	5.50 (1)	10.15 (18)	859	8.50 (1)	10.75 (17)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 182 Day Treasury Bills	96	7.10 (1)	8.75 (10)	55	10.00 (1)	—
5. 364 Day Treasury Bills	134	8.00 (1)	10.10 (10)	102	9.00 (1)	10.10 (13)
IV. RBI: Repo #	—	—	—	—	—	—
: Reverse Repo #	**1,041**	**8.00**	**—**	**1,889**	**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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