

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

(Amount in Rs. crore)

Item	For the Week Ended December 17, 1999			For the Week Ended December 24, 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	257	7.9996	9.9438	71	9.2554	9.4864		
2000-01	447	9.1821	10.2625	591	9.5188	10.3519		
2001-02	468	10.2763	10.4820	537	10.2620	10.3124		
2002-03 \$	201	10.3574	10.5775	244	10.3716	10.8073		
2003-04	145	10.4716	10.7625	271	10.4795	10.7505		
2004-05	210	10.7192	10.7801	603	10.6885	10.8211		
2005-08	521	10.8353	11.1839	723	10.6192	11.6590		
2008-09	60	11.2489	11.2778	241	10.6842	11.3627		
Beyond 2009	2,282	11.1040	11.8754	3,932	9.9625	11.8298		
2. State Government Securities	11	10.9052	11.7513	45	11.3418	11.7500		
3. Treasury Bills (Residual Maturity in Days)								
(a) Upto 14 Days	107	6.5841	8.2247	279	5.3896	8.4760		
(b) 15 - 91 Days	338	6.9806	9.7234	407	7.0805	9.2248		
(c) 92 - 182 Days	6	8.8755	9.2245	34	9.2247	9.8728		
(d) 183 - 364 Days	120	9.5239	10.1122	161	9.7034	10.1123		
II. RBI* : Sales	—			—				
 : Purchases	—			—				
III. Repo Transactions £ (Other than with RBI)								
	Amount	Rates (%PA)			Amount	Rates (%PA)		
		Minimum	Maximum		Minimum	Maximum		
1. Govt. of India Dated Securities	1,747	5.25	(1) 10.00	(47)	1,802	7.80	(1) 10.00	(31)
2. 14 Day Treasury Bills	—	—	—		—	—	—	
3. 91 Day Treasury Bills	—	—	—		—	—	—	
4. 182 Day Treasury Bills	15	7.85	(3) —		165	7.90	(6) 8.75	(12)
5. 364 Day Treasury Bills	268	6.60	(1) 10.00	(32)	625	7.80	(1) 9.50	(27)
IV. RBI : Repo £	250	6.00			—	—		
 : Reverse Repo	1,059	8.00			1,268	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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