

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

(Amount in Rs. crore)

Items	For the Week Ended September 10, 1999			For the Week Ended September 17, 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	25	9.0489	11.0783	1	9.9689	10.4335
2000-01	216	10.0859	10.7413	234	9.5366	13.3279
2001-02	701	10.6050	10.8952	165	10.6359	10.7376
2002-03 \$	485	10.7181	10.8906	305	10.7575	12.9526
2003-04	544	10.8624	11.1105	310	10.8386	12.8941
2004-05	245	11.0100	11.1205	573	10.9680	11.0741
2005-08	292	11.1305	11.4613	310	11.0856	11.4537
2008-09	2	11.5152	11.9931	60	11.4670	11.5049
Beyond 2009	776	11.4852	12.0483	1,162	11.5224	12.1414
2. State Government Securities	126	11.7504	12.5709	78	11.7492	12.2008
3. 14 Day Treasury Bills	5	9.9738	9.9738	21	8.6056	8.6061
4. 91 Day Treasury Bills	137	4.9882	10.4711	104	8.3767	12.4616
5. 182 Day Treasury Bills	110	8.9755	10.5711	15	8.9753	10.0724
6. 364 Day Treasury Bills	534	9.3245	10.7206	317	9.9728	10.8706
II. RBI* : Sales	1			13		
: Purchases	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	1,082	8.00 (1)	11.25 (18)	590	9.15 (1)	12.15 (14)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 182 Day Treasury Bills	64	7.70 (1)	11.10 (5)	—	—	—
5. 364 Day Treasury Bills	16	9.90 (1)	—	6	11.50 (4)	—
IV. RBI : Repo £	—	—	—	—	—	—
: Reverse Repo £	1,828	8.00	—	1,500	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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