

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

(Amount in Rs. crore)

Items	For the Week Ended September 24, 1999			For the Week Ended October 1, 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	122	9.6250	10.6988	1	10.5712	—
2000-01	326	10.1687	10.5069	378	8.8876	12.0604
2001-02	374	10.5650	10.8837	398	10.5721	13.5226
2002-03 \$	532	10.6887	10.7723	373	10.6751	11.7896
2003-04	315	10.7974	12.5000	477	10.8091	11.1926
2004-05	765	10.8886	11.1918	596	10.8827	11.7635
2005-08	1,527	11.0249	11.4204	1,086	10.9948	11.9820
2008-09	146	11.4288	11.4756	277	11.3960	11.4569
Beyond 2009	3,054	11.4765	12.0030	3,096	11.4443	11.9967
2. State Government Securities	52	7.9928	11.9819	17	11.0971	12.5986
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	43	7.6797	9.7229	112	7.6778	9.9763
(b) 15 - 91 Days	220	8.4279	10.4214	234	8.6265	10.1721
(c) 92 - 182 Days	45	9.9726	10.2220	123	9.8230	10.1919
(d) 183 - 364 Days	141	9.9725	10.3715	87	10.0525	10.3715
II. RBI* : Sales	1,104			30		
: Purchases	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	1,652	7.40 (1)	11.50 (15)	1,178	8.80 (1)	10.50 (14)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 182 Day Treasury Bills	30	9.00 (5)	—	75	8.95 (1)	10.60 (3)
5. 364 Day Treasury Bills	145	7.60 (1)	10.60 (14)	180	9.00 (1)	9.90 (11)
IV. RBI : Repo £	—	—	—	—	—	—
: Reverse Repo £	462	8.00	—	816	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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