

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

(Amount in Rs. crore)

Items	For the Week Ended October 1, 1999			For the Week Ended October 8, 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	1	10.5712	—	0.25	10.8271	—
2000-01	378	8.8876	12.0604	160	10.4988	10.7883
2001-02	398	10.5721	13.5226	245	10.6003	13.5253
2002-03 \$	373	10.6751	11.7896	220	10.7115	10.8441
2003-04	477	10.8091	11.1926	293	10.8189	11.0338
2004-05	596	10.8827	11.7635	450	10.9433	11.7762
2005-08	1,086	10.9948	11.9820	505	11.0291	11.5813
2008-09	277	11.3960	11.4569	185	11.4178	11.4566
Beyond 2009	3,096	11.4443	11.9967	2,466	11.5129	12.0230
2. State Government Securities	17	11.0971	12.5986	10	11.5491	12.1812
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	112	7.6778	9.9763	72	7.9733	9.4665
(b) 15 - 91 Days	234	8.6265	10.1721	91	8.8754	10.2225
(c) 92 - 182 Days	123	9.8230	10.1919	99	9.8729	10.4712
(d) 183 - 364 Days	87	10.0525	10.3715	65	10.1222	10.4713
II. RBI* : Sales	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	1,178	8.80 (1)	10.50 (14)	1,767	9.90 (1)	12.05 (15)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 182 Day Treasury Bills	75	8.95 (1)	10.60 (3)	47	10.30 (1)	12.05 (1)
5. 364 Day Treasury Bills	180	9.00 (1)	9.90 (11)	224	10.40 (1)	11.50 (4)
IV. RBI : Repo £	—	—	—	—	—	—
: Reverse Repo £	816	8.00	—	811	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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