

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

(Amount in Rs. crore)

Items	For the Week Ended October 15, 1999			For the Week Ended October 22, 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	3	10.2346	10.3512	48	10.6561	10.7181	
2000-01	249	10.1980	10.6649	262	10.4122	10.6504	
2001-02	75	10.5160	10.7276	230	10.5486	10.7622	
2002-03 \$	200	10.7035	10.8286	46	10.5380	10.8693	
2003-04	435	10.8101	11.0406	237	10.4747	11.0163	
2004-05	370	10.9274	11.0289	180	10.9405	11.0323	
2005-08	2,215	10.9846	11.3728	760	11.0443	11.3845	
2008-09	176	10.8807	11.4636	20	11.4311	11.6742	
Beyond 2009	3,139	11.4533	12.0439	1,942	11.4577	12.3937	
2. State Government Securities	15	11.3848	11.8955	14	11.8068	11.8944	
3. Treasury Bills (Residual Maturity in Days)							
(a) Upto 14 Days	45	8.4788	10.9712	62	8.4742	10.4710	
(b) 15 - 91 Days	213	9.2250	10.9200	260	8.9753	10.7206	
(c) 92 - 182 Days	80	9.9725	10.8702	850	9.9226	10.9699	
(d) 183 - 364 Days	30	10.1720	10.2219	1,215	10.1221	10.3217	
II. RBI* : Sales	44			—			
 : Purchases	—			2,141			
III. Repo Transactions £ (Other than with RBI)							
	Amount	Rates (%PA)			Amount	Rates (%PA)	
		Minimum		Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	909	9.50	(1)	15.25	(14)	1,520	8.10 (1) 12.20 (31)
2. 14 Day Treasury Bills	—	—		—		—	—
3. 91 Day Treasury Bills	—	—		—		—	—
4. 182 Day Treasury Bills	50	11.20	(1)	—		—	—
5. 364 Day Treasury Bills	56	11.20	(1)	12.25	(2)	45	8.50 (1) 10.00 (3)
IV. RBI : Repo £	—	—		—		186	6.00
 : Reverse Repo £	949	8.00		—		493	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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