

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

(Amount in Rs. crore)

Items	For the Week Ended November 5, 1999			For the Week Ended November 12, 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	9.8250	10.5606	69	9.2807	10.2422
2000-01	807	10.1210	14.4777	256	9.9227	10.4376
2001-02	743	10.4191	12.1273	175	10.4247	10.4492
2002-03 \$	746	10.5731	12.3285	260	10.5432	10.6032
2003-04	495	10.6047	12.5466	310	10.6606	11.7148
2004-05	500	10.8702	10.9231	425	10.8481	10.9026
2005-08	1,754	10.9666	12.7479	701	10.9068	11.3467
2008-09	179	10.4949	11.4659	95	11.3494	11.3786
Beyond 2009	3,550	11.4886	12.9801	2,978	11.4318	11.9824
2. State Government Securities	49	11.1392	12.4987	17	11.4197	11.7397
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	111	7.7273	8.9930	84	7.7275	8.5762
(b) 15 - 91 Days	121	7.9588	9.7233	132	5.9838	9.5736
(c) 92 - 182 Days	166	9.2246	10.1722	38	9.5737	9.9725
(d) 183 - 364 Days	466	9.7232	10.3216	115	10.0255	10.2917
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	2,192	8.00 (1)	9.00 (7)	1,019	8.00 (1)	10.40 (14)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	25	8.65 (14)	—
4. 182 Day Treasury Bills	—	—	—	20	8.55 (14)	—
5. 364 Day Treasury Bills	232	8.15 (1)	8.75 (6)	158	8.20 (1)	8.65 (14)
IV. RBI : Repo £	—	—	—	—	—	—
 : Reverse Repo	188	8.00		119	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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