

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

(Amount in Rs. crore)

Items	For the Week Ended November 19, 1999			For the Week Ended November 26, 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	120	9.8277	10.6587	13	8.7465	10.2958
2000-01	242	10.1327	10.3811	263	9.5159	10.5306
2001-02	351	10.4336	11.6401	117	10.1689	10.4920
2002-03 \$	391	10.5213	10.5702	377	10.4283	10.6247
2003-04	370	10.6599	12.6332	367	10.6693	11.1505
2004-05	475	10.8127	10.8588	615	10.8060	10.8956
2005-08	1,604	10.9394	11.3276	1,006	10.9103	12.3559
2008-09	275	11.3102	11.3722	149	11.2553	11.4173
Beyond 2009	10,371	11.3687	12.5794	5,802	10.9241	12.2132
2. State Government Securities	104	10.9851	11.8203	58	10.8601	12.8578
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	184	7.4799	9.2276	206	7.6301	9.9791
(b) 15 - 91 Days	217	7.9783	9.5735	171	8.3482	9.6233
(c) 92 - 182 Days	35	9.6235	9.9727	7	9.8232	9.9726
(d) 183 - 364 Days	315	8.9753	10.2918	52	8.9753	10.2717
II. RBI* : Sales	3,510			—		
: Purchases	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	1,819	7.65 (1)	9.00 (16)	634	8.00 (1)	9.10 (14)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	10	8.00 (8)	—
4. 182 Day Treasury Bills	—	—	—	—	—	—
5. 364 Day Treasury Bills	154	8.00 (1)	8.35 (4)	10	8.00 (8)	—
IV. RBI : Repo £	—	—	—	—	—	—
: Reverse Repo	137	8.00		206	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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