

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

(Amount in Rs. crore)

Items	For the Week Ended November 26, 1999			For the Week Ended December 3, 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	13	8.7465	10.2958	100	8.6202	10.2121
2000-01	263	9.5159	10.5306	951	8.7406	10.5588
2001-02	117	10.1689	10.4920	594	10.2591	10.4942
2002-03 \$	377	10.4283	10.6247	550	10.3984	10.6685
2003-04	367	10.6693	11.1505	741	10.3673	10.8265
2004-05	615	10.8060	10.8956	730	10.5047	10.8559
2005-08	1,006	10.9103	12.3559	1,297	10.7850	11.2783
2008-09	149	11.2553	11.4173	276	11.1737	11.2932
Beyond 2009	5,802	10.9241	12.2132	7,052	11.1535	11.8400
2. State Government Securities	58	10.8601	12.8578	172	11.4276	11.7534
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	206	7.6301	9.9791	187	5.9706	8.9770
(b) 15 - 91 Days	171	8.3482	9.6233	414	7.9785	9.5237
(c) 92 - 182 Days	7	9.8232	9.9726	15	9.2247	9.4741
(d) 183 - 364 Days	52	8.9753	10.2717	556	9.6735	10.2718
II. RBI* : Sales	—			0.35		
 : Purchases	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	634	8.00 (1)	9.10 (14)	2,478	4.95 (1)	8.70 (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	10	8.00 (8)	—	150	6.50 (1)	8.00 (4)
IV. RBI : Repo £	—	—	—	4,752	6.00	
 : Reverse Repo	206	8.00		282	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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