

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

(Amount in Rs. crore)

Items	For the Week Ended November 12, 1999			For the Week Ended November 19, 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	69	9.2807	10.2422	120	9.8277	10.6587
2000-01	256	9.9227	10.4376	242	10.1327	10.3811
2001-02	175	10.4247	10.4492	351	10.4336	11.6401
2002-03 \$	260	10.5432	10.6032	391	10.5213	10.5702
2003-04	310	10.6606	11.7148	370	10.6599	12.6332
2004-05	425	10.8481	10.9026	475	10.8127	10.8588
2005-08	701	10.9068	11.3467	1,604	10.9394	11.3276
2008-09	95	11.3494	11.3786	275	11.3102	11.3722
Beyond 2009	2,978	11.4318	11.9824	10,371	11.3687	12.5794
2. State Government Securities	17	11.4197	11.7397	104	10.9851	11.8203
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	84	7.7275	8.5762	184	7.4799	9.2276
(b) 15 - 91 Days	132	5.9838	9.5736	217	7.9783	9.5735
(c) 92 - 182 Days	38	9.5737	9.9725	35	9.6235	9.9727
(d) 183 - 364 Days	115	10.0255	10.2917	315	8.9753	10.2918
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	1,019	8.00 (1)	10.40 (14)	1,819	7.65 (1)	9.00 (16)
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	158	8.20 (1)	8.65 (14)	154	8.00 (1)	8.35 (4)
IV. RBI : Repo £	—	—		—	—	
: Reverse Repo	119	8.00		137	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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