

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

(Amount in Rs. crore)

Items	For the Week Ended December 3, 1999			For the Week Ended December 10, 1999		
	Amount	YTM (%PA) Minimum	Indicative Maximum	Amount	YTM (%PA) Minimum	Indicative Maximum
1	2	3	4	5	6	7
I. Outright Transactions						
1. Govt. of India Dated Securities						
Maturing in the year						
1999-2000	100	8.6202	10.2121	323	8.7489	9.9784
2000-01	951	8.7406	10.5588	765	9.2667	10.2987
2001-02	594	10.2591	10.4942	699	10.0533	10.4693
2002-03 \$	550	10.3984	10.6685	675	10.1886	10.4803
2003-04	741	10.3673	10.8265	950	10.3445	10.7938
2004-05	730	10.5047	10.8559	655	10.5227	10.8143
2005-08	1,297	10.7850	11.2783	843	10.4334	11.2475
2008-09	276	11.1737	11.2932	110	11.0089	11.3159
Beyond 2009	7,052	11.1535	11.8400	6,864	11.1009	11.8118
2. State Government Securities	172	11.4276	11.7534	21	11.2453	11.6234
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	187	5.9706	8.9770	206	7.1807	8.4832
(b) 15 - 91 Days	414	7.9785	9.5237	382	6.6327	9.1749
(c) 92 - 182 Days	15	9.2247	9.4741	114	8.9228	9.6535
(d) 183 - 364 Days	556	9.6735	10.2718	824	9.2246	10.2020
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	2,478	4.95	(1) 8.70	(14)	959	7.80 (1) 9.00 (14)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 182 Day Treasury Bills	—	—	—	15	7.90 (1) —	—
5. 364 Day Treasury Bills	150	6.50	(1) 8.00	(4)	295	7.85 (1) 8.45 (14)
IV. RBI : Repo £	4,752	6.00		—	6.00	
: Reverse Repo	282	8.00		860	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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