

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

(Amount in Rs. crore)

Item	For the Week Ended May 19, 2000			For the Week Ended May 26, 2000		
	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						
2000-01	320	8.2706	9.3194	484	7.5140	10.2207
2001-02	672	8.9103	9.3685	1,618	8.8928	10.0555
2002-03 \$	456	9.3472	9.4767	645	9.4035	10.1289
2003-04	1680	9.4406	9.6936	1,342	9.4794	10.1697
2004-05	400	9.6453	9.7540	231	9.6808	9.9017
2005-06	631	9.7954	10.0354	600	9.8173	10.1245
2006-09	1,812	9.9189	10.3488	1,390	9.6015	10.6306
2009-10	414	10.3849	10.4853	663	10.4326	10.8836
Beyond 2010	1,227	10.4194	11.0231	659	10.3063	11.2039
2. State Government Securities	9	9.7477	11.1373	24	10.5172	10.8121
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	74	6.5303	7.7792	182	6.9304	8.9765
(b) 15 - 91 Days	122	7.4299	8.5266	86	7.9790	9.4739
(c) 92 - 182 Days	16	8.2274	8.7261	73	7.9779	9.4738
(d) 183 - 364 Days	279	8.8757	9.2246	802	8.9254	9.6735
II. RBI* : Sales	—			302		
: Purchases	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	1,495	7.10	(1) 9.80	1,055	7.90	(1) 9.65
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 182 Day Treasury Bills	—	—	—	—	—	—
5. 364 Day Treasury Bills	34	8.25	(3) 8.60	158	7.90	(1) 8.60
IV. RBI : Repo £	—	—	—	—	—	—
: Reverse Repo	266	7.00	—	257	7.00	—

@ : 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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