

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

(Amount in Rs. crore)

Item	For the Week Ended December 24, 1999			For the Week Ended December 31, 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	71	9.2554	9.4864	35	9.2548	9.3285	
2000-01	591	9.5188	10.3519	316	9.0665	10.1445	
2001-02	537	10.2620	10.3124	191	10.1667	10.4160	
2002-03 \$	244	10.3716	10.8073	242	10.3034	10.5348	
2003-04	271	10.4795	10.7505	331	10.4671	10.6993	
2004-05	603	10.6885	10.8211	482	10.6485	10.8119	
2005-08	723	10.6192	11.6590	457	10.7485	11.3568	
2008-09	241	10.6842	11.3627	245	11.0854	11.2239	
Beyond 2009	3,932	9.9625	11.8298	2,623	9.9647	11.8937	
2. State Government Securities	45	11.3418	11.7500	109	10.6474	11.5313	
3. Treasury Bills (Residual Maturity in Days)							
(a) Upto 14 Days	279	5.3896	8.4760	174	7.7293	8.5774	
(b) 15 - 91 Days	407	7.0805	9.2248	231	7.8784	9.2744	
(c) 92 - 182 Days	34	9.2247	9.8728	79	9.0752	9.6734	
(d) 183 - 364 Days	161	9.7034	10.1123	399	9.2246	10.1722	
II. RBI* : Sales	—			—			
 : Purchases	—			—			
III. Repo Transactions £ (Other than with RBI)							
	Amount	Rates (%PA)			Amount	Rates (%PA)	
		Minimum	Maximum			Minimum	Maximum
1. Govt. of India Dated Securities	1,802	7.80	(1)	10.00	(31)	2,312	6.50 (1) 9.65 (30)
2. 14 Day Treasury Bills	—	—		—		—	—
3. 91 Day Treasury Bills	—	—		—		—	—
4. 182 Day Treasury Bills	165	7.90	(6)	8.75	(12)	—	—
5. 364 Day Treasury Bills	625	7.80	(1)	9.50	(27)	419	7.50 (1) 8.10 (6)
IV. RBI : Repo £	—					1,265	6.00
 : Reverse Repo	1,268	8.00				103	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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