

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

(Amount in Rs. crore)

Item	For the Week Ended December 31, 1999			For the Week Ended January 7, 2000		
	Amount	YTM (%PA) Indicative		Amount	YTM (%PA) Indicative	
		Minimum	Maximum		Minimum	Maximum
1	2	3	4	5	6	7
<b>I. Outright Transactions</b>						
1. Govt. of India Dated Securities						
Maturing in the year						
1999-2000	35	9.2548	9.3285	57	8.6097	9.0178
2000-01	316	9.0665	10.1445	212	9.0985	10.3241
2001-02	191	10.1667	10.4160	165	10.1092	10.3359
2002-03 \$	242	10.3034	10.5348	260	10.2841	10.4434
2003-04	331	10.4671	10.6993	323	10.3885	10.9425
2004-05	482	10.6485	10.8119	553	10.5713	10.9624
2005-08	457	10.7485	11.3568	761	10.6731	11.1933
2008-09	245	11.0854	11.2239	120	11.0501	11.2407
Beyond 2009	2,623	9.9647	11.8937	4,548	11.0493	11.6855
2. State Government Securities	109	10.6474	11.5313	39	11.1064	11.6414
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	174	7.7293	8.5774	332	6.7299	8.4764
(b) 15 - 91 Days	231	7.8784	9.2744	473	8.0775	9.0950
(c) 92 - 182 Days	79	9.0752	9.6734	98	8.9755	9.7930
(d) 183 - 364 Days	399	9.2246	10.1722	266	8.9753	10.0923
<b>II. RBI* : Sales</b>	—			—		
<b>    : Purchases</b>	—			—		
<b>III. Repo Transactions £ (Other than with RBI)</b>						
	<b>Amount</b>	<b>Rates (%PA)</b>		<b>Amount</b>	<b>Rates (%PA)</b>	
		<b>Minimum</b>	<b>Maximum</b>		<b>Minimum</b>	<b>Maximum</b>
1. Govt. of India Dated Securities	2,312	6.50 (1)	9.65 (30)	781	7.85 (1)	8.65 (12)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 182 Day Treasury Bills	—	—	—	—	—	—
5. 364 Day Treasury Bills	419	7.50 (1)	8.10 (6)	85	7.90 (1)	8.50 (14)
<b>IV. RBI : Repo £</b>	<b>1,265</b>	<b>6.00</b>		—	—	
<b>    : Reverse Repo</b>	<b>103</b>	<b>8.00</b>		—	—	

@ : 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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