

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

(Amount in Rs. crore)

Item	For the Week Ended January 21, 2000			For the Week Ended January 28, 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						
1999-2000	29	8.2165	9.7556	109	9.5140	10.1200
2000-01	419	8.3339	10.1377	397	7.9679	10.2870
2001-02	380	9.8920	10.2848	484	10.0379	10.1487
2002-03 \$	450	10.1590	10.8500	470	10.1466	10.2494
2003-04	770	10.2687	10.6748	452	10.2715	10.5204
2004-05	405	10.3138	10.6665	524	10.3714	10.4873
2005-08	1,129	10.4677	11.0556	858	10.4471	11.7593
2008-09	503	10.7106	11.1187	796	10.6514	10.8750
Beyond 2009	6,017	10.8080	11.6418	3,417	10.7996	11.7407
2. State Government Securities	48	8.4083	11.4785	41	10.9599	12.7226
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	91	4.9864	8.4742	269	4.9895	9.5065
(b) 15 - 91 Days	305	7.9787	9.1252	236	7.7793	9.2710
(c) 92 - 182 Days	60	8.9753	9.7233	47	8.9753	9.5738
(d) 183 - 364 Days	213	9.4740	10.1422	383	8.9753	10.0225
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	704	7.75	(1) 9.25	2,070	7.45	(1) 9.25
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	85	8.80	(13) —	—	—	—
4. 182 Day Treasury Bills	—	—	—	—	—	—
5. 364 Day Treasury Bills	62	7.90	(1) 8.80	130	8.00	(1) 8.70
IV. RBI : Repo £	—	—	—	—	—	—
 : Reverse Repo	159	8.00		607	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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