

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

(Amount in Rs. crore)

| Item  | For the Week Ended May 12, 2000 |                      |                | For the Week Ended May 19, 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                                  |                                 |                      |                |                                 |                      |                |
| 2000-01   | 459                             | 7.6159               | 9.4109         | 320                             | 8.2706               | 9.3194         |
| 2001-02   | 1,392                           | 8.9756               | 9.3575         | 672                             | 8.9103               | 9.3685         |
| 2002-03 \$  | 755                             | 9.3265               | 9.4939         | 456                             | 9.3472               | 9.4767         |
| 2003-04   | 1,231                           | 9.4277               | 9.6934         | 1680                            | 9.4406               | 9.6936         |
| 2004-05   | 698                             | 9.6487               | 9.9003         | 400                             | 9.6453               | 9.7540         |
| 2005-06   | 1,645                           | 9.7752               | 10.0250        | 631                             | 9.7954               | 10.0354        |
| 2006-09   | 1,445                           | 9.9187               | 10.3501        | 1,812                           | 9.9189               | 10.3488        |
| 2009-10   | 1,002                           | 10.3383              | 10.4877        | 414                             | 10.3849              | 10.4853        |
| Beyond 2010   | 1,990                           | 10.3658              | 10.8420        | 1,227                           | 10.4194              | 11.0231        |
| 2. State Government Securities                        | 57                              | 10.4964              | 12.2943        | 9                               | 9.7477               | 11.1373        |
| 3. Treasury Bills (Residual Maturity in Days)         |                                 |                      |                |                                 |                      |                |
| (a) Upto 14 Days                                      | 130                             | 6.8800               | 7.4773         | 74                              | 6.5303               | 7.7792         |
| (b) 15 - 91 Days                                      | 237                             | 6.9804               | 8.3770         | 122                             | 7.4299               | 8.5266         |
| (c) 92 - 182 Days                                     | 96                              | 8.0976               | 8.7760         | 16                              | 8.2274               | 8.7261         |
| (d) 183 - 364 Days                                    | 497                             | 8.8757               | 9.2786         | 279                             | 8.8757               | 9.2246         |
| <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                    | 333                             | 6.95 (1)             | 9.60 (109)     | 1,495                           | 7.10 (1)             | 9.80 (105)     |
| 2. 14 Day Treasury Bills                              | —                               | —                    | —              | —                               | —                    | —              |
| 3. 91 Day Treasury Bills                              | —                               | —                    | —              | —                               | —                    | —              |
| 4. 182 Day Treasury Bills                             | —                               | —                    | —              | —                               | —                    | —              |
| 5. 364 Day Treasury Bills                             | —                               | —                    | —              | 34.00                           | 8.25 (3)             | 8.60 (15)      |
| <b>IV. RBI : Repo ₹</b>                               | <b>3,000</b>                    | <b>5.00</b>          | —              | —                               | —                    | —              |
| <b>    : Reverse Repo</b>                             | <b>312</b>                      | <b>7.00</b>          | —              | 266                             | 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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