

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

(Amount in Rs. crore)

Item	For the Week Ended May 26, 2000			For the Week Ended Jun. 2, 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	484	7.5140	10.2207	436	8.7593	9.6945
2001-02	1,618	8.8928	10.0555	1,336	8.7747	9.9897
2002-03 \$	645	9.4035	10.1289	826	9.5350	10.1187
2003-04	1,342	9.4794	10.1697	1,035	9.6548	10.0300
2004-05	231	9.6808	9.9017	560	9.8207	10.0680
2005-06	600	9.8173	10.1245	476	9.8711	11.0813
2006-09	1,390	9.6015	10.6306	578	10.0105	10.6525
2009-10	663	10.4326	10.8836	400	10.5536	10.8271
Beyond 2010	659	10.3063	11.2039	2,099	10.5012	11.4413
2. State Government Securities	24	10.5172	10.8121	11	9.9978	11.4923
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	182	6.9304	8.9765	310	6.7329	8.3281
(b) 15 - 91 Days	86	7.9790	9.4739	231	6.7308	8.7262
(c) 92 - 182 Days	73	7.9779	9.4738	99	8.4267	9.3244
(d) 183 - 364 Days	802	8.9254	9.6735	468	8.7758	9.3613
II. RBI* : Sales	302			1,663		
: Purchases	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	1,055	7.90	(1) 9.65	2,082	6.15	(1) 9.25
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 182 Day Treasury Bills	—	—	—	—	—	—
5. 364 Day Treasury Bills	158	7.90	(1) 8.60	85	6.90	(1) 7.15
IV. RBI : Repo £	—			3,010	5.00	—
: Reverse Repo	257	7.00	—	254	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.

Above information can also be directly accessed on Internet at <http://www.wss.rbi.org.in>

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