

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

(Amount in Rs. crore)

Item	For the Week Ended Jun. 2, 2000			For the Week Ended Jun. 9, 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	436	8.7593	9.6945	344	9.0598	9.9491
2001-02	1,336	8.7747	9.9897	497	9.2607	10.0138
2002-03 \$	826	9.5350	10.1187	388	9.5946	10.0066
2003-04	1,035	9.6548	10.0300	592	9.7159	10.2135
2004-05	560	9.8207	10.0680	280	9.8642	10.1204
2005-06	476	9.8711	11.0813	297	9.9077	10.5227
2006-09	578	10.0105	10.6525	237	10.1059	10.8617
2009-10	400	10.5536	10.8271	122	10.6022	10.9704
Beyond 2010	2,099	10.5012	11.4413	994	10.1176	11.2829
2. State Government Securities	11	9.9978	11.4923	7	10.3604	11.1197
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	310	6.7329	8.3281	292	6.9319	9.9726
(b) 15 - 91 Days	231	6.7308	8.7262	379	7.2294	9.3246
(c) 92 - 182 Days	99	8.4267	9.3244	85	8.8856	9.3743
(d) 183 - 364 Days	468	8.7758	9.3613	116	9.0751	9.5737
II. RBI* : Sales	1,663			16		
: Purchases	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	2,082	6.15 (1)	9.25 (19)	1,100	7.00 (1)	10.75 (83)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 182 Day Treasury Bills	—	—	—	11	9.00 (1)	—
5. 364 Day Treasury Bills	85	6.90 (1)	7.15 (6)	40	8.10 (1)	8.90 (13)
IV. RBI : Repo £ ^	3,010	5.00	—	—	—	—
: Reverse Repo !	254	7.00	—	7,689	7.00	9.05

@ : 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.

^ : Data relate to Repo auctions under Liquidity Adjustment Facility effective from June 5, 2000.

! : Includes Reverse Repo auctions under Liquidity Adjustment Facility.

Note : Figures in brackets indicate Repo Period.

Annual subscription for 2000 Weekly Statistical Supplement is **Rs. 400.00** (inclusive of postage) in India and **US \$80** abroad, inclusive of postage by air mail. Price per copy is **Rs. 8.00**. Registration No. RN. 43801/86

Printed and Published by **Charan Singh** for the **Reserve Bank of India**, Mumbai - 400 001.

REGISTERED NO. at **Rajesh Printouch**, 119, Bora Bazar Street, Fort, Mumbai-400 001. Tech/47-400/MBI/2000