

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

(Amount in Rs. crore)

Item	For the Week Ended Jun. 9, 2000			For the Week Ended Jun. 16, 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	344	9.0598	9.9491	86	9.1315	9.9544
2001-02	497	9.2607	10.0138	337	9.6609	9.9219
2002-03 \$	388	9.5946	10.0066	157	9.8745	10.0361
2003-04	592	9.7159	10.2135	368	9.9704	10.2059
2004-05	280	9.8642	10.1204	91	10.0812	10.2334
2005-06	297	9.9077	10.5227	126	10.1192	10.2906
2006-09	237	10.1059	10.8617	1,929	10.1075	10.9900
2009-10	122	10.6022	10.9704	61	10.9216	11.0836
Beyond 2010	994	10.1176	11.2829	531	10.6243	11.3927
2. State Government Securities	7	10.3604	11.1197	10	10.8250	11.1852
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	292	6.9319	9.9726	105	7.4773	10.4691
(b) 15 - 91 Days	379	7.2294	9.3246	64	7.9777	9.5740
(c) 92 - 182 Days	85	8.8856	9.3743	26	8.4766	9.4242
(d) 183 - 364 Days	116	9.0751	9.5737	177	9.1250	9.7232
II. RBI* : Sales	16			8		
: Purchases	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	1,100	7.00	(1) 10.75	1,753	8.85	(1) 14.00
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	90	9.75	(1) 10.75
4. 182 Day Treasury Bills	11	9.00	(1) —	20	9.75	(1) —
5. 364 Day Treasury Bills	40	8.10	(1) 8.90	113	8.00	(1) 10.65
IV. RBI : Repo £ ^	—	—	—	—	—	—
: Reverse Repo !	7,689	7.00	9.05	8,253	7.00	10.85

@ : 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.

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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