

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

(Amount in Rs. crore)

Item	For the Week Ended Jun. 30, 2000			For the Week Ended Jul. 7, 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	451	10.0184	10.7072	765	6.9650	9.9802
2001-02	397	9.5901	9.8012	702	9.3886	9.6372
2002-03 \$	185	9.7563	9.8770	1,245	9.6240	9.8240
2003-04	411	9.9352	10.1274	1,250	9.7880	10.0717
2004-05	105	10.1325	10.2352	346	10.0379	10.1470
2005-06	96	10.1493	10.3902	301	9.9992	10.3090
2006-09	1,878	10.4503	10.9310	3,418	10.3773	10.8717
2009-10	317	10.9119	11.0575	1,093	10.8244	10.9998
Beyond 2010	525	10.5793	11.4385	922	10.5802	11.2167
2. State Government Securities	4	10.9799	11.3086	72	10.2581	11.4545
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	13	8.5774	8.9749	110	6.8556	7.9781
(b) 15 - 91 Days	55	8.6010	10.1216	1,423	7.7880	9.2244
(c) 92 - 182 Days	27	9.0157	9.5238	58	8.7259	9.1747
(d) 183 - 364 Days	155	9.1837	9.8230	353	9.0750	9.6235
II. RBI* : Sales	0.29			1,437		
: Purchases	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	2,720	6.50 (1)	13.50 (14)	315	6.95 (1)	11.75 (14)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 182 Day Treasury Bills	15	6.90 (2)	—	—	—	—
5. 364 Day Treasury Bills	64	6.85 (2)	7.70 (4)	97	6.90 (1)	8.85 (3)
IV. RBI : Repo £ ^	—	—	—	—	—	—
: Reverse Repo !	994	7.00	13.05	258	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.

^ : 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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