

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

(Amount in Rs. crore)

Item	For the Week Ended Jul. 7, 2000		For the Week Ended Jul. 14, 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	765	6.9650	9.9802	167	7.5359	9.6223
2001-02	702	9.3886	9.6372	385	9.4384	9.8905
2002-03 \$	1,245	9.6240	9.8240	896	9.6327	9.7122
2003-04	1,250	9.7880	10.0717	588	9.5507	11.7928
2004-05	346	10.0379	10.1470	270	10.0108	10.1216
2005-06	301	9.9992	10.3090	1,467	10.0989	10.5317
2006-09	3,418	10.3773	10.8717	2,080	10.3315	11.2561
2009-10	1,093	10.8244	10.9998	503	10.5873	10.9585
Beyond 2010	922	10.5802	11.2167	414	10.5418	11.1772
2. State Government Securities	72	10.2581	11.4545	18	10.1968	26.4289
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	110	6.8556	7.9781	121	6.5798	7.7295
(b) 15 - 91 Days	1,423	7.7880	9.2244	207	7.3858	8.9753
(c) 92 - 182 Days	58	8.7259	9.1747	36	8.9525	9.1748
(d) 183 - 364 Days	353	9.0750	9.6235	181	9.2247	9.5039
II. RBI* : Sales	1,437			456		
: Purchases	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	315	6.95 (1)	11.75 (14)	1,358	6.40 (1)	8.65 (14)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 182 Day Treasury Bills	—	—	—	—	—	—
5. 364 Day Treasury Bills	97	6.90 (1)	8.85 (3)	90	7.10 (1)	7.50 (5)
IV. RBI : Repo £ ^	—	—	—	1,500	7.00	—
: Reverse Repo !	258	7.00	—	504	7.00	9.00

@ : 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.

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.