

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

(Amount in Rs. crore)

Item	For the Week Ended Jul. 14, 2000			For the Week Ended Jul. 21, 2000		
	Amount	YTM (%PA) Indicative		Amount	YTM (%PA) Indicative	
		Minimum	Maximum		Minimum	Maximum
1	2	3	4	5	6	7
<b>I. Outright Transactions</b>						
1. Govt. of India Dated Securities						
Maturing in the year						
2000-01	167	7.5359	9.6223	180	7.6830	10.1766
2001-02	385	9.4384	9.8905	318	9.4060	9.7824
2002-03 \$	896	9.6327	9.7122	1,118	9.5423	11.5028
2003-04	588	9.5507	11.7928	746	9.7683	11.7154
2004-05	270	10.0108	10.1216	250	9.9799	10.4222
2005-06	1,467	10.0989	10.5317	1,816	10.0593	10.3645
2006-09	2,080	10.3315	11.2561	2,394	10.2372	11.1003
2009-10	503	10.5873	10.9585	624	10.4303	10.9511
Beyond 2010	414	10.5418	11.1772	2,109	10.2411	11.2925
2. State Government Securities	18	10.1968	26.4289	16	10.7256	11.3888
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	121	6.5798	7.7295	220	4.5517	8.9765
(b) 15 - 91 Days	207	7.3858	8.9753	107	7.1056	8.6764
(c) 92 - 182 Days	36	8.9525	9.1748	42	8.5766	9.0750
(d) 183 - 364 Days	181	9.2247	9.5039	237	9.0751	9.3930
<b>II. RBI* : Sales</b>	456			539		
<b>: Purchases</b>	—			—		
<b>III. Repo Transactions £ (Other than with RBI)</b>						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	1,358	6.40 (1)	8.65 (14)	268	7.05 (1)	9.35 (14)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	15	9.00 (1)	—
4. 182 Day Treasury Bills	—	—	—	15	9.00 (1)	—
5. 364 Day Treasury Bills	90	7.10 (1)	7.50 (5)	75	7.10 (1)	9.25 (2)
<b>IV. RBI : Repo £ ^</b>	1,500	7.00	—	2,500	7.00	—
<b>: Reverse Repo !</b>	504	7.00	9.00	687	7.00	10.00

@ : 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.

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

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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