

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

(Amount in Rs. crore)

Item	For the Week Ended Jul. 21, 2000			For the Week Ended Jul. 28, 2000		
	Amount	YTM (%PA) Minimum	Indicative Maximum	Amount	YTM (%PA) Minimum	Indicative Maximum
1	2	3	4	5	6	7
I. Outright Transactions						
1. Govt. of India Dated Securities						
Maturing in the year						
2000-01	180	7.6830	10.1766	598	9.5890	12.2500
2001-02	318	9.4060	9.7824	564	9.7209	11.8630
2002-03 \$	1,118	9.5423	11.5028	618	9.8494	10.8916
2003-04	746	9.7683	11.7154	1,672	10.2133	11.1938
2004-05	250	9.9799	10.4222	365	10.2472	11.1967
2005-06	1,816	10.0593	10.3645	221	10.0180	11.2528
2006-09	2,394	10.2372	11.1003	5,985	10.6321	11.3706
2009-10	624	10.4303	10.9511	512	10.5070	11.4655
Beyond 2010	2,109	10.2411	11.2925	2,292	10.8777	11.5798
2. State Government Securities	16	10.7256	11.3888	49	10.8297	11.6636
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	220	4.5517	8.9765	276	6.4815	9.9729
(b) 15 - 91 Days	107	7.1056	8.6764	209	7.7287	11.9672
(c) 92 - 182 Days	42	8.5766	9.0750	51	9.3742	10.1196
(d) 183 - 364 Days	237	9.0751	9.3930	528	9.2247	10.4712
II. RBI* : Sales	539			4,962		
: Purchases	—			1,428		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	268	7.05	(1) 9.35	(14) 3,110	6.00	(1) 12.00
2. 14 Day Treasury Bills	—			—		
3. 91 Day Treasury Bills	15	9.00	(1) —	40	7.80	(1) 8.00
4. 182 Day Treasury Bills	15	9.00	(1) —	21	7.80	(1) 7.95
5. 364 Day Treasury Bills	75	7.10	(1) 9.25	(2) 411	7.60	(1) 11.00
IV. RBI : Repo £ ^	2,500	7.00	—	23,305	8.00	—
: Reverse Repo !	687	7.00	10.00	94	8.00	—

@ : 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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