

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

(Amount in Rs. crore)

Item	For the Week Ended Jul. 28, 2000			For the Week Ended Aug. 4, 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	598	9.5890	12.2500	187	9.9689	11.1097
2001-02	564	9.7209	11.8630	193	10.0228	10.6269
2002-03 \$	618	9.8494	10.8916	275	10.2823	10.7545
2003-04	1,672	10.2133	11.1938	836	10.3855	10.9559
2004-05	365	10.2472	11.1967	300	10.7530	11.0179
2005-06	221	10.0180	11.2528	299	10.4874	11.1013
2006-09	5,985	10.6321	11.3706	4,233	10.8888	11.2038
2009-10	512	10.5070	11.4655	45	11.1071	11.2996
Beyond 2010	2,292	10.8777	11.5798	2,046	10.7265	11.5670
2. State Government Securities	49	10.8297	11.6636	31	10.7887	11.6639
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	276	6.4815	9.9729	237	5.1467	10.4709
(b) 15 - 91 Days	209	7.7287	11.9672	178	7.9194	9.8232
(c) 92 - 182 Days	51	9.3742	10.1196	27	9.4130	10.3716
(d) 183 - 364 Days	528	9.2247	10.4712	614	10.0922	10.3715
II. RBI* : Sales	4,962			927		
: Purchases	1,428			1,716		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	3,110	6.00 (1)	12.00 (37)	1,915	7.50 (1)	11.75 (96)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	40	7.80 (1)	8.00 (1)	15	7.90 (1)	7.90 (1)
4. 182 Day Treasury Bills	21	7.80 (1)	7.95 (1)	126	7.90 (1)	9.50 (1)
5. 364 Day Treasury Bills	411	7.60 (1)	11.00 (37)	446	7.95 (1)	11.75 (14)
IV. RBI : Repo £ ^	23,305	8.00	—	26,110	8.00	12.00
: Reverse Repo !	94	8.00	—	340	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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