

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

(Amount in Rs. crore)

Item	For the Week Ended Aug. 4, 2000			For the Week Ended Aug. 11, 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	187	9.9689	11.1097	287	10.6452	11.5330
2001-02	193	10.0228	10.6269	316	10.4406	11.2933
2002-03 [§]	275	10.2823	10.7545	405	9.4913	11.0470
2003-04	836	10.3855	10.9559	1,285	10.8202	11.0857
2004-05	300	10.7530	11.0179	186	10.8287	11.1620
2005-06	299	10.4874	11.1013	127	10.5943	11.2499
2006-09	4,233	10.8888	11.2038	375	10.9864	11.3305
2009-10	45	11.1071	11.2996	188	11.4123	11.5560
Beyond 2010	2,046	10.7265	11.5670	271	10.6088	11.6063
2. State Government Securities	31	10.7887	11.6639	246	10.8647	11.8565
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	237	5.1467	10.4709	161	7.6016	11.4732
(b) 15 - 91 Days	178	7.9194	9.8232	352	7.8157	12.4663
(c) 92 - 182 Days	27	9.4130	10.3716	18	9.7233	10.4711
(d) 183 - 364 Days	614	10.0922	10.3715	247	9.6908	10.8701
II. RBI* : Sales						
	927			—		
 : Purchases						
	1,716			100		
III. Repo Transactions [£] (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	1,915	7.50 (1)	11.75 (96)	989	9.75 (1)	16.00 (14)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	15	7.90 (1)	7.90 (1)	30	11.50 (1)	—
4. 182 Day Treasury Bills	126	7.90 (1)	9.50 (1)	90	11.50 (1)	—
5. 364 Day Treasury Bills	446	7.95 (1)	11.75 (14)	27	11.75 (5)	12.05 (14)
IV. RBI : Repo [£] [^]						
	26,110	8.00	12.00	23,105	12.50	15.50
 : Reverse Repo [‡]						
	340	8.00	—	1,390	8.00	16.00

@ : 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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