

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

(Amount in Rs. crore)

(Amount in Rs. Crores)								
For the Week Ended Aug. 18, 2000				For the Week Ended Aug. 25, 2000				
Item	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	140	10.3507	11.8637	183	10.6991	12.1558		
2001-02	307	10.4303	10.9468	158	10.0567	10.9487		
2002-03 \$	576	10.2976	10.9748	475	10.5567	11.0005		
2003-04	1,019	10.6604	11.2872	914	10.6856	11.0067		
2004-05	205	10.7725	11.0161	155	10.8161	11.1205		
2005-06	243	10.7835	11.1951	38	10.7190	11.1930		
2006-09	805	10.8401	11.3229	496	10.9501	11.1721		
2009-10	114	11.3201	11.4958	251	10.6397	11.4925		
Beyond 2010	110	10.9408	11.6603	1,131	10.5876	11.6075		
2. State Government Securities	120	11.4856	11.7992	139	11.0027	11.7727		
3. Treasury Bills (Residual Maturity in Days)								
(a) Upto 14 Days	159	5.9818	14.9545	72	8.9754	14.4647		
(b) 15 - 91 Days	394	9.9726	11.4691	210	10.4709	12.0665		
(c) 92 - 182 Days	18	9.9727	10.9697	95	10.3217	11.0197		
(d) 183 - 364 Days	196	10.3293	10.6811	1,079	10.4713	11.2192		
II. RBI* : Sales	25			937				
: Purchases	—			937				
III. Repo Transactions £ (Other than with RBI)								
	Amount	Rates (%PA)			Amount	Rates (%PA)		
		Minimum	Maximum			Minimum	Maximum	
1. Govt. of India Dated Securities	825	13.55	(2)	16.50 (17)	1,399	11.00	(1)	15.00 (55)
2. 14 Day Treasury Bills	—	—	—	—	—	—	—	—
3. 91 Day Treasury Bills	25	14.00	(1)	—	35	14.00	(1)	—
4. 182 Day Treasury Bills	15	13.60	(14)	—	—	—	—	—
5. 364 Day Treasury Bills	—	—	—	—	310	11.50	(1)	14.75 (5)
IV. RBI : Repo £ ^	14,435	14.50	15.00	—	29,940	14.50	15.00	—
: Reverse Repo !	144	8.00	—	—	262	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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