

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

(Amount in Rs. crore)

Item	For the Week Ended Sep. 29, 2000			For the Week Ended Oct. 6, 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	41	9.5858	11.0880	0.04	6.0706	—
2001-02	504	10.5589	10.7926	262	9.2759	17.6005
2002-03 \$	793	10.5584	10.9364	340	10.4560	11.1579
2003-04	1,582	10.6635	10.7625	1,190	10.6246	11.0084
2004-05	120	10.8532	10.9749	142	10.7853	11.0023
2005-06	122	10.9291	11.1517	132	10.8435	11.3457
2006-09	2,085	10.9759	11.5243	3,240	11.0369	11.5538
2009-10	37	11.2916	11.5513	38	11.4502	11.5960
Beyond 2010	25	10.5938	11.7865	5	10.8969	11.8258
2. State Government Securities	11	10.7892	12.0542	83	11.1033	12.2485
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	331	5.9818	10.7232	169	8.3106	10.0714
(b) 15 - 91 Days	749	9.4373	10.4713	207	9.0440	10.3717
(c) 92 - 182 Days	262	9.9727	10.6614	111	9.9762	10.3574
(d) 183 - 364 Days	631	10.4338	10.9101	959	10.1888	10.6706
II. RBI* : Sales	1			37		
: Purchases	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	2,703	9.00	(1) 11.75	2,503	8.00	(1) 10.57
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 182 Day Treasury Bills	—	—	—	—	—	—
5. 364 Day Treasury Bills	352	9.75	(1) 11.50	319	8.65	(1) 9.50
IV. RBI : Repo £ ^	18,800	10.00	—	27,165	9.00	9.75
: Reverse Repo !	261	8.00	—	251	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.

Annual subscription for 2000 Weekly Statistical Supplement is **Rs. 400.00** (inclusive of postage) in India and **US \$80** abroad, inclusive of postage by air mail. Price per copy is **Rs. 8.00**.