

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

(Amount in Rs. crore)

Item	For the Week Ended Sep. 15, 2000			For the Week Ended Sep. 22, 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	321	10.3395	11.4777	62	8.0290	11.4925
2001-02	260	10.4591	16.0233	99	10.5877	11.6024
2002-03 \$	360	10.5308	10.8239	861	10.5826	11.0604
2003-04	1,041	10.6554	12.7856	493	10.7864	11.0889
2004-05	230	10.7462	10.9211	310	10.8262	11.2177
2005-06	96	10.8257	12.7608	152	10.6816	11.2238
2006-09	4,285	10.9465	12.7906	2,561	10.9816	11.6411
2009-10	49	11.3552	11.5085	25	11.4416	11.6120
Beyond 2010	134	10.9624	11.6466	119	10.7857	11.6592
2. State Government Securities	27	11.0329	13.0007	17	11.0566	11.9978
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	89	7.6382	10.9712	116	6.6316	9.9754
(b) 15 - 91 Days	162	8.8670	11.0191	186	9.5730	10.7626
(c) 92 - 182 Days	73	10.2923	10.9698	123	10.4214	10.8734
(d) 183 - 364 Days	694	10.4713	10.7903	830	10.4214	11.3688
II. RBI* : Sales	1,313			21		
: Purchases	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	1,733	9.00 (1)	12.25 (14)	2,386	8.00 (1)	11.75 (17)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 182 Day Treasury Bills	—	—	—	—	—	—
5. 364 Day Treasury Bills	149	9.80 (1)	12.00 (2)	371	8.10 (1)	12.00 (7)
IV. RBI : Repo £ ^	16,640	10.00	11.00	40,345	10.00	—
: Reverse Repo !	295	8.00	—	260	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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