

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

(Amount in Rs. crore)

Item	For the Week Ended Sep. 22, 2000			For the Week Ended Sep. 29, 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	62	8.0290	11.4925	41	9.5858	11.0880
2001-02	99	10.5877	11.6024	504	10.5589	10.7926
2002-03 \$	861	10.5826	11.0604	793	10.5584	10.9364
2003-04	493	10.7864	11.0889	1,582	10.6635	10.7625
2004-05	310	10.8262	11.2177	120	10.8532	10.9749
2005-06	152	10.6816	11.2238	122	10.9291	11.1517
2006-09	2,561	10.9816	11.6411	2,085	10.9759	11.5243
2009-10	25	11.4416	11.6120	37	11.2916	11.5513
Beyond 2010	119	10.7857	11.6592	25	10.5938	11.7865
2. State Government Securities						
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	116	6.6316	9.9754	331	10.0128	10.7232
(b) 15 - 91 Days	186	9.5730	10.7626	749	9.4373	10.4713
(c) 92 - 182 Days	123	10.4214	10.8734	262	9.9727	10.6614
(d) 183 - 364 Days	830	10.4214	11.3688	631	10.4338	10.9101
II. RBI* : Sales						
: Purchases	21	—	—	1	—	—
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	2,386	8.00 (1)	11.75 (17)	2,703	9.00 (1)	11.75 (16)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 182 Day Treasury Bills	—	—	—	—	—	—
5. 364 Day Treasury Bills	371	8.10 (1)	12.00 (7)	352	9.75 (1)	11.50 (11)
IV. RBI : Repo £ ^	40,345	10.00	—	18,800	10.00	—
: Reverse Repo !	260	8.00	—	261	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.

Above information can also be directly accessed on Internet at <http://www.wss.rbi.org.in>

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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