

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

(Amount in Rs. crore)

Item	For the Week Ended Oct. 6, 2000			For the Week Ended Oct. 13, 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	0.04	6.0706	—	10	10.3673	—
2001-02	262	9.2759	17.6005	236	10.2559	10.5483
2002-03 \$	340	10.4560	11.1579	330	10.3969	13.7998
2003-04	1,190	10.6246	11.0084	1,374	10.5157	12.7183
2004-05	142	10.7853	11.0023	95	10.6596	10.9018
2005-06	132	10.8435	11.3457	115	10.7621	11.1753
2006-09	3,240	11.0369	11.5538	3,209	10.9560	11.5419
2009-10	38	11.4502	11.5960	—	—	—
Beyond 2010	5	10.8969	11.8258	2,920	10.9373	11.9164
2. State Government Securities	83	11.1033	12.2485	16	10.9285	12.4945
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	169	8.3106	10.0714	272	7.7700	13.7165
(b) 15 - 91 Days	207	9.0440	10.3717	276	8.4216	10.9200
(c) 92 - 182 Days	111	9.9762	10.3574	51	9.7232	10.3046
(d) 183 - 364 Days	959	10.1888	10.6706	714	10.1113	10.7106
II. RBI* : Sales	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	2,503	8.00 (1)	10.57 (30)	1,330	8.60 (1)	10.90 (18)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 182 Day Treasury Bills	—	—	—	35	10.00 (3)	—
5. 364 Day Treasury Bills	319	8.65 (1)	9.50 (3)	559	8.75 (1)	11.00 (10)
IV. RBI : Repo £ ^	27,165	9.00	9.75	20,225	8.50	8.75
: Reverse Repo !	251	8.00	—	1,270	8.00	10.25

@ : 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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