

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

(Amount in Rs. crore)

Item	For the Week Ended Oct. 20, 2000			For the Week Ended Oct. 27, 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	22	9.8060	10.7309	31	10.1522	10.3945
2001-02	184	10.3512	10.7377	96	10.3494	10.4519
2002-03 \$	459	10.4704	11.1233	260	10.3009	10.6159
2003-04	784	10.5814	12.0129	552	10.5679	10.7256
2004-05	80	10.5285	10.8145	30	10.7378	10.7522
2005-06	67	10.8134	11.0882	105	10.7578	11.1601
2006-09	1,989	11.0008	12.2437	2,612	10.9745	11.4883
2009-10	16	11.4900	11.6114	35	11.4893	11.5244
Beyond 2010	1,024	10.8961	12.5957	1,381	10.8569	11.7992
2. State Government Securities						
	13	11.1798	11.9968	67	11.6175	12.1492
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	189	7.1091	10.6746	87	4.9848	9.2719
(b) 15 - 91 Days	295	8.9751	10.3812	170	7.9784	10.1523
(c) 92 - 182 Days	122	9.7233	10.3116	55	9.8231	10.1221
(d) 183 - 364 Days	778	9.9393	10.7206	328	10.1721	10.4014
II. RBI* : Sales						
: Purchases	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	2,541	8.00 (1)	11.50 (18)	1,780	8.50 (1)	10.50 (14)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	20	10.10 (1)	10.10 (1)	—	—	—
4. 182 Day Treasury Bills	128	8.15 (1)	10.10 (1)	38	8.96 (2)	9.35 (2)
5. 364 Day Treasury Bills	964	8.00 (1)	11.00 (7)	882	8.25 (1)	9.35 (3)
IV. RBI : Repo £ ^	18,325	8.50	—	14,415	8.00	8.50
: Reverse Repo !	2,495	8.00	10.25	118	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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