

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

(Amount in Rs. crore)

Item	For the Week Ended Oct. 27, 2000			For the Week Ended Nov. 3, 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	31	10.1522	10.3945	0.2	—	—
2001-02	96	10.3494	10.4519	271	10.2185	10.4240
2002-03 \$	260	10.3009	10.6159	434	10.3501	10.5124
2003-04	552	10.5679	10.7256	872	10.4762	10.6885
2004-05	30	10.7378	10.7522	105	10.6107	10.8230
2005-06	105	10.7578	11.1601	137	10.7080	11.0151
2006-09	2,612	10.9745	11.4883	2,939	10.8624	11.4461
2009-10	35	11.4893	11.5244	41	11.4178	11.5665
Beyond 2010	1,381	10.8569	11.7992	2,995	11.4455	11.7138
2. State Government Securities	67	11.6175	12.1492	124	11.8126	11.9219
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	87	4.9848	9.2719	209	5.9826	8.9765
(b) 15 - 91 Days	170	7.9784	10.1523	300	7.7571	9.7733
(c) 92 - 182 Days	55	9.8231	10.1221	109	9.6735	10.1721
(d) 183 - 364 Days	328	10.1721	10.4014	858	10.0723	10.3716
II. RBI* : Sales	—			3		
: Purchases	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	1,780	8.50 (1)	10.50 (14)	3,402	7.95 (1)	11.00 (15)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 182 Day Treasury Bills	38	8.96 (2)	9.35 (2)	60	8.17 (1)	8.30 (1)
5. 364 Day Treasury Bills	882	8.25 (1)	9.35 (3)	533	8.06 (1)	8.60 (1)
IV. RBI : Repo £ ^	14,415	8.00	8.50	9,635	8.00	—
: Reverse Repo !	118	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.

* : Minimum and maximum YTM (% PA) indicative have been given excluding transactions of Non-standard lot size (Less than Rs. 5 crore)

Note : Figures in brackets indicate Repo Period.

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