

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

(Amount in Rs. crore)

Item	For the Week Ended Dec. 8, 2000		For the Week Ended Dec. 15, 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	—	—	—	50	9.7059	10.0735
2001-02	192	9.9656	10.1752	355	9.8878	10.3115
2002-03 \$	456	10.0782	10.3553	310	10.0928	10.2412
2003-04	852	10.1879	10.4285	536	10.1879	10.3272
2004-05	293	10.2972	10.5553	126	10.3564	10.4530
2005-06	446	10.4341	10.6344	211	10.4149	10.5022
2006-09	6,016	10.5792	11.2117	2,345	10.5756	11.0017
2009-10	1,030	10.9903	11.3556	577	10.9859	11.0586
Beyond 2010	4,215	11.1315	11.6600	6,176	11.0043	11.6205
2. State Government Securities	171	11.4068	11.6037	90	11.3029	11.6556
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	103	6.1375	8.2274	101	6.0555	7.9786
(b) 15 - 91 Days	272	7.2233	9.1341	349	7.6685	9.1250
(c) 92 - 182 Days	79	9.1869	9.8529	97	9.1650	9.8230
(d) 183 - 364 Days	922	9.6315	10.1422	857	9.6313	10.0474
II. RBI* : Sales	1,671			—		
: Purchases	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	1,849	8.05 (1)	10.25(15)	3,547	8.00(1)	9.25(13)
2. State Govt. Securities	—	—	—	—	—	—
3. 14 Day Treasury Bills	—	—	—	—	—	—
4. 91 Day Treasury Bills	—	—	—	—	—	—
5. 182 Day Treasury Bills	—	—	—	25	8.25(1)	—
6. 364 Day Treasury Bills	334	7.95 (1)	8.10(2)	644	8.10(1)	8.50(3)
IV. RBI : Repo £ ^	26,175	8.00	—	325	8.00	—
: Reverse Repo !	451	8.00	—	11	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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