

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

(Amount in Rs. crore)

Item	For the Week Ended Sep. 1, 2000			For the Week Ended Sep. 8, 2000		
	Amount	YTM (%PA)	Indicative	Amount	YTM (%PA)	Indicative
		Minimum	Maximum		Minimum	Maximum
1	2	3	4	5	6	7
<b>I. Outright Transactions</b>						
1. Govt. of India Dated Securities						
Maturing in the year						
2000-01	368	9.2647	13.9035	104	9.6809	13.2882
2001-02	226	10.7085	11.0083	337	10.4191	10.8840
2002-03 \$	200	10.7519	10.9981	695	10.5457	10.8254
2003-04	1,082	10.7506	11.0235	1,199	10.6611	10.9572
2004-05	226	10.7779	11.0358	206	10.8438	10.9446
2005-06	78	10.8660	11.2389	125	10.9318	13.9826
2006-09	695	10.9438	11.4776	3,208	10.9830	11.5363
2009-10	48	11.3645	11.4280	53	11.3825	11.5614
Beyond 2010	241	10.8159	11.7249	82	11.1345	11.6594
2. State Government Securities	80	10.9930	11.8192	32	10.7938	11.8017
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	163	7.8486	14.7113	107	9.2115	11.9661
(b) 15 - 91 Days	143	8.9753	11.4686	82	8.2270	10.9691
(c) 92 - 182 Days	339	10.2005	11.0198	15	10.3577	10.8992
(d) 183 - 364 Days	361	10.6840	11.0883	746	10.4522	10.8202
<b>II. RBI* : Sales</b>	175			—		
<b>    : Purchases</b>	175			—		
<b>III. Repo Transactions £ (Other than with RBI)</b>						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	516	13.95	(2) 14.85	1,672	9.50	(1) 12.85
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 182 Day Treasury Bills	—	—	—	—	—	—
5. 364 Day Treasury Bills	274	13.75	(1) 14.50	225	8.50	(1) 12.75
<b>IV. RBI : Repo £ ^</b>	15,310	13.50	15.00	35,320	10.50	13.00
<b>    : Reverse Repo !</b>	322	8.00	15.00	300	8.00	13.50

@ : 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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