

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

(Amount in Rs. crore)

Item	For the Week Ended Oct. 13, 2000			For the Week Ended Oct. 20, 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	10	10.3673	—	22	9.8060	10.7309
2001-02	236	10.2559	10.5483	184	10.3512	10.7377
2002-03 \$	330	10.3969	13.7998	459	10.4704	11.1233
2003-04	1,374	10.5157	12.7183	784	10.5814	12.0129
2004-05	95	10.6596	10.9018	80	10.5285	10.8145
2005-06	115	10.7621	11.1753	67	10.8134	11.0882
2006-09	3,209	10.9560	11.5419	1,989	11.0008	12.2437
2009-10	—	—	—	16	11.4900	11.6114
Beyond 2010	2,920	10.9373	11.9164	1,024	10.8961	12.5957
2. State Government Securities	16	10.9285	12.4945	13	11.1798	11.9968
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	272	7.7700	13.7165	189	7.1091	10.6746
(b) 15 - 91 Days	276	8.4216	10.9200	295	8.9751	10.3812
(c) 92 - 182 Days	51	9.7232	10.3046	122	9.7233	10.3116
(d) 183 - 364 Days	714	10.1113	10.7106	778	9.9393	10.7206
<b>II. RBI* : Sales</b>	—			29		
<b>: Purchases</b>	—			—		
<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	1,330	8.60 (1)	10.90 (18)	2,541	8.00 (1)	11.50 (18)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	20	10.10 (1)	10.10 (1)
4. 182 Day Treasury Bills	35	10.00 (3)	—	128	8.15 (1)	10.10 (1)
5. 364 Day Treasury Bills	559	8.75 (1)	11.00 (10)	964	8.00 (1)	11.00 (7)
<b>IV. RBI : Repo £ ^</b>	20,225	8.50	8.75	18,325	8.50	—
<b>: Reverse Repo !</b>	1,270	8.00	10.25	2,495	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.

Above information can also be directly accessed on Internet at <http://www.wss.rbi.org.in>

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. Annual subscription for 2000 Weekly Statistical Supplement is **Rs. 400.00** (inclusive of postage) in India and **US \$80** abroad, inclusive of postage by air mail. Price per copy is **Rs. 8.00**.