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

(Amount in Rs. crore)

| *Item* | For the Week Ended Aug. 11, 2000 Amount | YTM (%PA) Indicative Minimum | Maximum | For the Week Ended Aug. 18, 2000 Amount | YTM (%PA) Indicative Minimum | Maximum |
|---|---|---|---|---|---|---|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 |
| **I. Outright Transactions** | | | | | | |
| 1. Govt. of India Dated Securities | | | | | | |
| Maturing in the year | | | | | | |
| 2000-01 | 287 | 10.6452 | 11.5330 | 140 | 10.3507 | 11.8637 |
| 2001-02 | 316 | 10.4406 | 11.2933 | 307 | 10.4303 | 10.9468 |
| 2002-03 $ | 405 | 9.4913 | 11.0470 | 576 | 10.2976 | 10.9748 |
| 2003-04 | 1,285 | 10.8202 | 11.0857 | 1,019 | 10.6604 | 11.2872 |
| 2004-05 | 186 | 10.8287 | 11.1620 | 205 | 10.7725 | 11.0161 |
| 2005-06 | 127 | 10.5943 | 11.2499 | 243 | 10.7835 | 11.1951 |
| 2006-09 | 375 | 10.9864 | 11.3305 | 805 | 10.8401 | 11.3229 |
| 2009-10 | 188 | 11.4123 | 11.5560 | 114 | 11.3201 | 11.4958 |
| Beyond 2010 | 271 | 10.6088 | 11.6063 | 110 | 10.9408 | 11.6603 |
| 2. State Government Securities | 246 | 10.8647 | 11.8565 | 120 | 11.4856 | 11.7992 |
| 3. Treasury Bills (Residual Maturity in Days) | | | | | | |
| (a) Upto 14 Days | 161 | 7.6016 | 11.4732 | 159 | 5.9818 | 14.9545 |
| (b) 15 - 91 Days | 352 | 7.8157 | 12.4663 | 394 | 9.9726 | 11.4691 |
| (c) 92 - 182 Days | 18 | 9.7233 | 10.4711 | 18 | 9.9727 | 10.9697 |
| (d) 183 - 364 Days | 247 | 9.6908 | 10.8701 | 196 | 10.3293 | 10.6811 |
| **II. RBI* : Sales** | — | | | 25 | | |
| **: Purchases** | 100 | | | — | | |
| **III. Repo Transactions £ (Other than with RBI)** | | | | | | |
| | **Amount** | **Rates (%PA) Minimum** | **Maximum** | **Amount** | **Rates (%PA) Minimum** | **Maximum** |
| 1. Govt. of India Dated Securities | 989 | 9.75 (1) | 16.00 (14) | 825 | 13.55 (2) | 16.50 (17) |
| 2. 14 Day Treasury Bills | — | — | — | — | — | — |
| 3. 91 Day Treasury Bills | 30 | 11.50 (1) | — | 25 | 14.00 (1) | — |
| 4. 182 Day Treasury Bills | 90 | 11.50 (1) | — | 15 | 13.60 (14) | — |
| 5. 364 Day Treasury Bills | 27 | 11.75 (5) | 12.05 (14) | — | — | — |
| **IV. RBI : Repo £ ^** | 23,105 | 12.50 | 15.50 | 14,435 | 14.50 | 15.00 |
| **: Reverse Repo !** | 1,390 | 8.00 | 16.00 | 144 | 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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