

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

(Amount in Rs. crore)

Item	For the Week Ended Aug. 25, 2000			For the Week Ended Sep. 1, 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	183	10.6991	12.1558	368	9.2647	13.9035
2001-02	158	10.0567	10.9487	226	10.7085	11.0083
2002-03 \$	475	10.5567	11.0005	200	10.7519	10.9981
2003-04	914	10.6856	11.0067	1,082	10.7506	11.0235
2004-05	155	10.8161	11.1205	226	10.7779	11.0358
2005-06	38	10.7190	11.1930	78	10.8660	11.2389
2006-09	496	10.9501	11.1721	695	10.9438	11.4776
2009-10	251	10.6397	11.4925	48	11.3645	11.4280
Beyond 2010	1,131	10.5876	11.6075	241	10.8159	11.7249
2. State Government Securities						
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	72	8.9754	14.4647	163	7.8486	14.7113
(b) 15 - 91 Days	210	10.4709	12.0665	143	8.9753	11.4686
(c) 92 - 182 Days	95	10.3217	11.0197	339	10.2005	11.0198
(d) 183 - 364 Days	1,079	10.4713	11.2192	361	10.6840	11.0883
<b>II. RBI* : Sales</b>						
: Purchases						
<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	1,399	11.00 (1)	15.00 (55)	516	13.95 (2)	14.85 (14)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	35	14.00 (1)	—	—	—	—
4. 182 Day Treasury Bills	—	—	—	—	—	—
5. 364 Day Treasury Bills	310	11.50 (1)	14.75 (5)	274	13.75 (1)	14.50 (6)
<b>IV. RBI : Repo £ ^</b>	29,940	14.50	15.00	15,310	13.50	15.00
<b>: Reverse Repo !</b>	262	8.00	—	322	8.00	15.00

@ : 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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