

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

(Amount in Rs. crore)

Item	For the Week Ended Sep. 8, 2000			For the Week Ended Sep. 15, 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	104	9.6809	13.2882	321	10.3395	11.4777		
2001-02	337	10.4191	10.8840	260	10.4591	16.0233		
2002-03 \$	695	10.5457	10.8254	360	10.5308	10.8239		
2003-04	1,199	10.6611	10.9572	1,041	10.6554	12.7856		
2004-05	206	10.8438	10.9446	230	10.7462	10.9211		
2005-06	125	10.9318	13.9826	96	10.8257	12.7608		
2006-09	3,208	10.9830	11.5363	4,285	10.9465	12.7906		
2009-10	53	11.3825	11.5614	49	11.3552	11.5085		
Beyond 2010	82	11.1345	11.6594	134	10.9624	11.6466		
2. State Government Securities								
3. Treasury Bills (Residual Maturity in Days)								
(a) Upto 14 Days	107	9.2115	11.9661	89	7.6382	10.9712		
(b) 15 - 91 Days	82	8.2270	10.9691	162	8.8670	11.0191		
(c) 92 - 182 Days	15	10.3577	10.8992	73	10.2923	10.9698		
(d) 183 - 364 Days	746	10.4522	10.8202	694	10.4713	10.7903		
<b>II. RBI* : Sales</b>								
				1,313				
<b>: Purchases</b>								
				—				
<b>III. Repo Transactions £ (Other than with RBI)</b>								
	<b>Amount</b>	<b>Rates (%PA)</b>			<b>Amount</b>	<b>Rates (%PA)</b>		
		<b>Minimum</b>	<b>Maximum</b>		<b>Minimum</b>	<b>Maximum</b>		
1. Govt. of India Dated Securities	1,672	9.50	(1) 12.85	(14)	1,733	9.00	(1) 12.25	(14)
2. 14 Day Treasury Bills	—	—	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—	—	—
4. 182 Day Treasury Bills	—	—	—	—	—	—	—	—
5. 364 Day Treasury Bills	225	8.50	(1) 12.75	(3)	149	9.80	(1) 12.00	(2)
<b>IV. RBI : Repo £ ^</b>	<b>35,320</b>	<b>10.50</b>	<b>13.00</b>		<b>16,640</b>	<b>10.00</b>	<b>11.00</b>	
<b>: Reverse Repo !</b>	<b>300</b>	<b>8.00</b>	<b>13.50</b>		<b>295</b>	<b>8.00</b>	<b>—</b>	

@ : 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.

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