

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

(Amount in Rs. crore)

Item	For the Week Ended Nov. 10, 2000			For the Week Ended Nov. 17, 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	—	—	—	—	—	—
2001-02	356	10.2373	10.3450	295	10.0401	10.3269
2002-03 \$	432	10.3231	10.4269	366	10.2228	10.3439
2003-04	1,012	10.4376	10.5833	721	10.3491	10.5398
2004-05	203	10.5599	10.6245	175	10.4960	10.6263
2005-06	172	10.6474	10.7161	1,467	10.5399	10.9007
2006-09	12,308	10.7873	11.2935	6,076	10.7122	11.1297
2009-10	846	11.1637	11.3864	446	11.1437	11.2944
Beyond 2010	5,674	11.2300	11.6466	3,266	11.1993	11.6162
2. State Government Securities	25	11.5805	11.6744	89	11.4698	11.5640
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	64	7.4772	10.0732	77	8.9747	11.0635
(b) 15 - 91 Days	252	8.5850	9.8729	255	8.9098	9.9726
(c) 92 - 182 Days	80	9.8728	10.0722	219	9.6234	10.0225
(d) 183 - 364 Days	432	9.9228	10.2418	531	9.9725	10.2718
<b>II. RBI* : Sales</b>	7,605			3,929		
<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	2,406	9.50 (1)	12.30 (16)	3,857	8.05 (1)	11.75 (17)
2. State Govt. Securities	—	—	—	7	9.50 (2)	10.60 (5)
3. 14 Day Treasury Bills	—	—	—	—	—	—
4. 91 Day Treasury Bills	—	—	—	—	—	—
5. 182 Day Treasury Bills	61	10.02 (1)	12.00 (2)	74	10.50 (1)	11.00 (2)
6. 10.02 364 Day Treasury Bills 583 (1)			12.10 (11)	103	8.30 (3)	11.25 (7)
<b>IV. RBI : Repo £ ^</b>	2,500	8.00	—	630	8.00	—
<b>: Reverse Repo !</b>	19,804	8.00	10.00	9,222	8.00	10.00

@ : 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.

\*\* : Minimum and maximum YTM's (% PA) indicative have been given excluding transactions of Non-standard lot size (Less than Rs. 5 crore)

**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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