

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

(Amount in Rs. crore)

Item	For the Week Ended Dec. 29, 2000			For the Week Ended Jan. 5, 2001						
	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	81	9.9756	10.1144	714	9.6623	10.9585				
2002-03 \$	331	10.1148	10.1639	492	9.8193	10.2032				
2003-04	347	10.2005	10.2880	986	9.9101	10.2446				
2004-05	33	10.2961	10.3884	185	10.0267	10.3412				
2005-06	128	10.3849	10.4491	537	10.0979	10.5212				
2006-09	744	10.5007	10.8649	3,776	10.2076	10.8005				
2009-10	525	10.8114	11.0430	1,063	10.5622	10.9613				
Beyond 2010	3,476	10.9037	11.5084	8,364	10.6211	11.4683				
2. State Government Securities	22	11.3216	11.3216	80	11.0283	11.2387				
3. Treasury Bills (Residual Maturity in Days)										
(a) Upto 14 Days	147	7.9891	10.4680	113	8.2247	9.4750				
(b) 15 - 91 Days	78	8.4026	9.9727	73	8.6554	9.1945				
(c) 92 - 182 Days	42	9.4741	9.5978	27	8.9395	9.5990				
(d) 183 - 364 Days	434	9.7731	10.0225	996	9.4372	9.9825				
<b>II. RBI* : Sales</b>										
: Purchase	—	—	—	26	—	—				
<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	2,053	8.20	(1)	11.90	(18)	1,599	9.40	(1)	11.75	(31)
2. State Govt. Securities	—	—	—	—	—	—	—	—	—	—
3. 14 Day Treasury Bills	—	—	—	—	—	—	—	—	—	—
4. 91 Day Treasury Bills	25	8.70	(3)	—	—	—	—	—	—	—
5. 182 Day Treasury Bills	—	—	—	—	60	9.90	(5)	—	—	—
6. 364 Day Treasury Bills	440	8.35	(3)	10.25	(6)	441	9.80	(1)	10.65	(5)
<b>IV. RBI : Repo £^</b>										
: Reverse Repo !	10,162	8.00	—	10.00	—	—	—	—	—	—
					14,545	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.

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

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