

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

(Amount in Rs. crore)

Item	For the Week Ended Jan. 12, 2001			For the Week Ended Jan. 19, 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	70	9.2230	9.5401	—	—	—
2001-02	459	9.7002	9.9575	254	9.7490	9.9575
2002-03 \$	526	9.8005	10.0028	452	9.7799	9.9473
2003-04	822	9.8862	10.0661	977	9.8415	9.9924
2004-05	146	10.0297	10.1006	235	9.9759	10.9487
2005-06	497	10.0670	10.1835	752	10.0404	10.1557
2006-09	3,656	10.2016	11.0506	4,085	10.1481	10.6065
2009-10	798	10.5298	10.7571	1,278	10.4374	10.7063
Beyond 2010	7,526	10.6194	11.5016	11,151	10.5290	11.1555
2. State Government Securities	74	10.3168	11.2878	79	10.8281	11.4729
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	125	7.6219	9.8724	27	8.3866	—
(b) 15 - 91 Days	109	8.7393	9.1738	110	8.9092	9.4755
(c) 92 - 182 Days	42	9.3845	9.5237	67	9.1255	9.6236
(d) 183 - 364 Days	1,022	9.3742	9.9751	519	9.5731	9.8236
<b>II. RBI* : Sales</b>						
: Purchase	—			61	—	
<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	6,370	9.25	(1) 11.25	(18) 1,900	9.50	(1) 11.50
2. State Govt. Securities	—	—	—	—	—	—
3. 14 Day Treasury Bills	—	—	—	—	—	—
4. 91 Day Treasury Bills	25	9.40	(5) 9.40	(5) —	—	—
5. 182 Day Treasury Bills	—	—	—	—	—	—
6. 364 Day Treasury Bills	712	9.40	(1) 9.85	(5) 438	10.00	(1) 10.15
(3)						
<b>IV. RBI : Repo £^</b>						
: Reverse Repo !	4,018	8.00	10.00	11,495	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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