

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

(Amount in Rs. crore)

Item	For the Week Ended Jan. 19, 2001			For the Week Ended Jan. 26, 2001				
	Amount		YTM (%PA) Indicative**	Amount		YTM (%PA) Indicative**		
	Minimum	Maximum	Minimum	Maximum	Minimum	Maximum		
1	2	3	4	5	6	7		
I. Outright Transactions								
1. Govt. of India Dated Securities								
Maturing in the year								
2000-01	—	—	—	—	—	—		
2001-02	254	9.7490	9.9575	285	9.5500	9.9271		
2002-03 \$	452	9.7799	9.9473	732	9.5244	9.8661		
2003-04	977	9.8415	9.9924	1,381	9.6038	9.8961		
2004-05	235	9.9759	10.9487	260	9.7496	9.9630		
2005-06	752	10.0404	10.1557	654	9.8248	10.0599		
2006-09	4,085	10.1481	10.6065	4,108	9.9667	10.4283		
2009-10	1,278	10.4374	10.7063	1,262	10.3126	10.5769		
Beyond 2010	11,151	10.5290	11.1555	8,941	10.4197	12.0449		
2. State Government Securities	79	10.8281	11.4729	97	10.6934	11.0416		
3. Treasury Bills (Residual Maturity in Days)								
(a) Upto 14 Days	27	8.3866	—	147	7.8969	9.8751		
(b) 15 - 91 Days	110	8.9092	9.4755	86	8.6063	9.0556		
(c) 92 - 182 Days	67	9.1255	9.6236	106	9.2038	9.6132		
(d) 183 - 364 Days	519	9.5731	9.8236	779	9.3367	9.6838		
II. RBI* : Sales								
: Purchase	—	—	—	—	—	—		
III. Repo Transactions £ (Other than with RBI)								
	Amount	Rates (%PA)			Amount	Rates (%PA)		
		Minimum	Maximum		Minimum	Maximum		
1. Govt. of India Dated Securities	1,900	9.50	(1) 11.50	(16)	3,196	9.00	(1) 11.50	(20)
2. State Govt. Securities	—	—	—		—	—	—	
3. 14 Day Treasury Bills	—	—	—		—	—	—	
4. 91 Day Treasury Bills	—	—	—		70	9.80	(1) 9.80	(1)
5. 182 Day Treasury Bills	—	—	—		—	—	—	
6. 364 Day Treasury Bills	438	10.00	(1) 10.15	(3)	435	9.80	(1) 10.10	(5)
IV. RBI : Repo £^								
: Reverse Repo !	11,495	8.00	10.00		3,960	—	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 (% 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

Annual subscription for 2001 Weekly Statistical Supplement is **Rs. 400.00** (inclusive of postage) in India and **US \$80** abroad, inclusive of postage by air mail. Price per copy is **Rs. 8.00**