

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

(Amount in Rs. crore)

Item	For the Week Ended Jan. 26, 2001			For the Week Ended Feb. 2, 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	-	-	-	28	10.0574	10.0574
2001-02	285	9.5500	9.9271	270	9.5214	9.9958
2002-03 \$	732	9.5244	9.8661	235	9.5243	9.6328
2003-04	1,381	9.6038	9.8961	1,123	9.6556	9.7918
2004-05	260	9.7496	9.9630	138	9.7572	9.9229
2005-06	654	9.8248	10.0599	148	9.8294	9.9231
2006-09	4,108	9.9667	10.4283	3,750	10.0050	10.8217
2009-10	1,262	10.3126	10.5769	816	10.3191	10.6140
Beyond 2010	8,941	10.4197	12.0449	7,365	10.3596	11.0538
2. State Government Securities						
	97	10.6934	11.0416	92	10.6411	10.8910
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	147	7.8969	9.8751	166	7.8532	9.9727
(b) 15 - 91 Days	86	8.6063	9.0556	88	8.7725	9.2243
(c) 92 - 182 Days	106	9.2038	9.6132	76	9.2034	9.5239
(d) 183 - 364 Days	779	9.3367	9.6838	407	9.3047	9.6734
<b>II. RBI* : Sales</b>						
: Purchase	-			-		
<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	3,196	9.00 (1)	11.50 (20)	4,361	9.50 (1)	11.50 (32)
2. State Govt. Securities	-	-	-	-	-	-
3. 14 Day Treasury Bills	-	-	-	-	-	-
4. 91 Day Treasury Bills	70	9.80 (1)	9.80 (1)	25	9.50 (3)	9.50 (3)
5. 182 Day Treasury Bills	-	-	-	-	-	-
6. 364 Day Treasury Bills	435	9.80 (1)	10.10 (5)	304	9.80 (1)	10.05 (17)
<b>IV. RBI : Repo £^</b>						
: Reverse Repo !	3,960	-	10.00	3,875	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 (% 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

Printed and Published by Charan Singh for the Reserve Bank of India, Mumbai - 400 001.  
at Printrite, 24-B, Ambalal Doshi Marg, Hamam Street, Fort, Mumbai - 400 001.

Registration No. RN 43801/86  
REGISTERED NO.  
Tech/47-400/MBI/2001