

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

(Amount in Rs. crore)

| Item | For the Week Ended Feb. 2, 2001 | | | For the Week Ended Feb. 9, 2001 | | |
|--|---------------------------------|------------------------|----------------|---------------------------------|------------------------|----------------|
| | Amount | YTM (%PA) Indicative** | | Amount | YTM (%PA) Indicative** | |
| | | 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 | 28 | 10.0574 | 10.0574 | 28 | 10.1490 | — |
| 2001-02 | 270 | 9.5214 | 9.9958 | 550 | 9.2208 | 9.7227 |
| 2002-03 \$ | 235 | 9.5243 | 9.6328 | 575 | 9.3470 | 9.5597 |
| 2003-04 | 1,123 | 9.6556 | 9.7918 | 1,600 | 9.4298 | 9.7251 |
| 2004-05 | 138 | 9.7572 | 9.9229 | 342 | 9.5913 | 9.8327 |
| 2005-06 | 148 | 9.8294 | 9.9231 | 856 | 9.6495 | 9.9614 |
| 2006-09 | 3,750 | 10.0050 | 10.8217 | 5,120 | 9.7491 | 10.4242 |
| 2009-10 | 816 | 10.3191 | 10.6140 | 1,481 | 10.1132 | 10.5092 |
| Beyond 2010 | 7,365 | 10.3596 | 11.0538 | 11,141 | 10.1445 | 11.0049 |
| 2. State Government Securities | 92 | 10.6411 | 10.8910 | 64 | 10.5784 | 11.0311 |
| 3. Treasury Bills (Residual Maturity in Days) | | | | | | |
| (a) Upto 14 Days | 166 | 7.8532 | 9.9727 | 270 | 6.6484 | 8.6673 |
| (b) 15 - 91 Days | 88 | 8.7725 | 9.2243 | 370 | 8.1735 | 9.0750 |
| (c) 92 - 182 Days | 76 | 9.2034 | 9.5239 | 154 | 8.8754 | 9.3486 |
| (d) 183 - 364 Days | 407 | 9.3047 | 9.6734 | 1,387 | 9.1150 | 9.4948 |
| II. RBI* : Sales | — | | | 2 | | |
| : Purchase | — | | | — | | |
| III.Repo Transactions £ (Other than with RBI) | | | | | | |
| | Amount | Rates (%PA) | | Amount | Rates (%PA) | |
| | | Minimum | Maximum | | Minimum | Maximum |
| 1. Govt. of India Dated Securities | 4,361 | 9.50 (1) | 11.50 (32) | 5,172 | 8.15 (1) | 10.25 (38) |
| 2. State Govt. Securities | — | — | — | — | — | — |
| 3. 14 Day Treasury Bills | — | — | — | — | — | — |
| 4. 91 Day Treasury Bills | 25 | 9.50 (3) | 9.50 (3) | — | — | — |
| 5. 182 Day Treasury Bills | — | — | — | — | — | — |
| 6. 364 Day Treasury Bills | 304 | 9.80 (1) | 10.05 (17) | 679 | 8.15 (1) | 9.00 (13) |
| IV. RBI : Repo £^ | 4,500 | 8.00 | — | 24,235 | 8.00 | — |
| : Reverse Repo ! | 3,875 | — | 10.00 | 40 | 8.00 | — |

@ : 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

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