

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

(Amount in Rs. crore)

Item	For the Week Ended Feb. 9, 2001			For the Week Ended Feb. 16, 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	10.1490	—	1	—	—
2001-02	550	9.2208	9.7227	140	9.1623	9.4510
2002-03 \$	575	9.3470	9.5597	718	9.3054	9.6557
2003-04	1,600	9.4298	9.7251	1,400	9.4587	9.7278
2004-05	342	9.5913	9.8327	195	9.5701	10.0597
2005-06	856	9.6495	9.9614	499	9.6523	9.8917
2006-09	5,120	9.7491	10.4242	3,752	9.7724	10.3368
2009-10	1,481	10.1132	10.5092	935	10.1098	10.5165
Beyond 2010	11,141	10.1445	11.0049	10,041	10.1477	10.9219
2. State Government Securities	64	10.5784	11.0311	49	10.4055	10.8339
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	270	6.6484	8.6673	213	3.3254	8.9264
(b) 15 - 91 Days	370	8.1735	9.0750	463	7.9224	9.2251
(c) 92 - 182 Days	154	8.8754	9.3486	136	8.8208	9.2245
(d) 183 - 364 Days	1,387	9.1150	9.4948	741	9.0772	9.4142
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	5,172	8.15 (1)	10.25 (38)	1,111	8.25 (1)	11.00 (15)
2. State Govt. Securities	—	—	—	—	—	—
3. 14 Day Treasury Bills	—	—	—	—	—	—
4. 91 Day Treasury Bills	—	—	—	50	8.50 (1)	8.60 (1)
5. 182 Day Treasury Bills	—	—	—	—	—	—
6. 364 Day Treasury Bills	679	8.15 (1)	9.00 (13)	746	8.25 (1)	9.25 (7)
IV. RBI : Repo £^	24,235	8.00	—	11,000	8.00	—
: Reverse Repo !	40	8.00	—	575	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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