

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

(Amount in Rs. crore)

Item	For the Week Ended Feb. 23, 2001			For the Week Ended Mar. 2, 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	—	—	—	13	8.2598	—
2001-02	219	8.9264	9.2222	530	8.3000	9.2321
2002-03 \$	225	9.1430	9.5392	986	8.6837	9.4764
2003-04	1,542	9.2618	9.6841	1,884	8.8282	9.3689
2004-05	186	9.4597	9.7373	492	9.0695	9.6952
2005-06	914	9.4580	10.0030	1,163	9.0322	9.8198
2006-09	4,416	9.5797	10.2653	4,696	9.2224	10.2634
2009-10	826	10.0975	10.1844	1,655	9.7208	10.5113
Beyond 2010	6,314	10.0807	10.8503	10,809	9.5404	10.8629
2. State Government Securities	34	10.4011	10.7761	44	10.0152	10.8788
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	121	5.6091	8.2247	189	5.5362	8.0297
(b) 15 - 91 Days	434	7.7790	8.9754	494	7.4148	8.4972
(c) 92 - 182 Days	366	8.3360	9.1631	327	8.0510	8.5864
(d) 183 - 364 Days	777	8.5526	9.3642	1,617	8.2035	9.0850
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	1,739	7.70 (1)	11.50 (11)	1,232	7.40 (1)	11.00 (17)
2. State Govt. Securities	—	—	—	—	—	—
3. 14 Day Treasury Bills	—	—	—	—	—	—
4. 91 Day Treasury Bills	—	—	—	50	7.25 (3)	—
5. 182 Day Treasury Bills	—	—	—	5	8.00 (1)	—
6. 364 Day Treasury Bills	235	8.00 (1)	8.25 (3)	339	7.75 (1)	8.00 (16)
IV. RBI : Repo £^	6,000	7.50	—	29,150	7.00	7.50
: Reverse Repo !	—	—	—	—	—	—

@ : 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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