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

(Amount in Rs. crore)

Item	For the Week Ended Mar. 2, 2001			For the Week Ended Mar. 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	13	8.2598	—	—	—	—
2001-02	530	8.3000	9.2321	442	8.5499	9.1243
2002-03 $	986	8.6837	9.4764	567	8.8161	9.1173
2003-04	1,884	8.8282	9.3689	1,560	8.9440	9.2522
2004-05	492	9.0695	9.6952	147	9.1662	9.3920
2005-06	1,163	9.0322	9.8198	450	9.2028	9.4295
2006-09	4,696	9.2224	10.2634	3,731	9.3963	10.3879
2009-10	1,655	9.7208	10.5113	181	9.9735	10.2311
Beyond 2010	10,809	9.5404	10.8629	5,419	9.6091	10.9205
2. State Government Securities	44	10.0152	10.8788	15	—	—
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	189	5.5362	8.0297	131	4.9900	7.8784
(b) 15 - 91 Days	494	7.4148	8.4972	494	6.3797	8.2771
(c) 92 - 182 Days	327	8.0510	8.5864	165	8.0280	8.2275
(d) 183 - 364 Days	1,617	8.2035	9.0850	1,120	8.3071	8.9754
II. RBI* : Sales	—			9		
: Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	**Rates (%PA)**		**Amount**	**Rates (%PA)**	
		Minimum	**Maximum**		**Minimum**	**Maximum**
1. Govt. of India Dated Securities	1,232	7.40 (1)	11.00 (17)	3,193	6.75 (1)	9.50 (15)
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)	—	125	6.95 (2)	7.15 (3)
6. 364 Day Treasury Bills	339	7.75 (1)	8.00 (16)	633	6.95 (1)	7.50 (7)
IV. RBI : Repo £^	29,150	7.00	7.50	10,550	7.00	—
: Reverse Repo !	—	—	—	170	7.00	9.00

@ : 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 YTMs (% 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 availabe. — = Nil/Negligible. # = Provisional

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