

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

(Amount in Rs. crore)

Item	For the Week Ended Mar. 9, 2001		For the Week Ended Mar. 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	—	—	—	—	—	—
2001-02	442	8.5499	9.1243	341	8.7152	9.1920
2002-03 \$	567	8.8161	9.1173	672	8.7429	9.3265
2003-04	1,560	8.9440	9.2522	1,388	8.9587	9.4112
2004-05	147	9.1662	9.3920	609	9.1479	9.6133
2005-06	450	9.2028	9.4295	506	9.2038	9.7666
2006-09	3,731	9.3963	10.3879	4,639	9.4028	10.7132
2009-10	181	9.9735	10.2311	266	10.0906	10.5647
Beyond 2010	5,419	9.6091	10.9205	4,275	9.8392	11.0376
2. State Government Securities	15	—	—	42	9.1302	11.1999
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	131	4.9900	7.8784	191	5.0593	8.7243
(b) 15 - 91 Days	494	6.3797	8.2771	610	7.2402	9.4743
(c) 92 - 182 Days	165	8.0280	8.2275	120	7.9783	8.5365
(d) 183 - 364 Days	1,120	8.3071	8.9754	411	8.4767	8.8757
II. RBI* : Sales	9			23		
: Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	3,193	6.75 (1)	9.50 (15)	1,635	7.05 (1)	11.00 (15)
2. State Govt. Securities	—	—	—	—	—	—
3. 14 Day Treasury Bills	—	—	—	—	—	—
4. 91 Day Treasury Bills	—	—	—	—	—	—
5. 182 Day Treasury Bills	125	6.95 (2)	7.15 (3)	40	7.00 (1)	—
6. 364 Day Treasury Bills	633	6.95 (1)	7.50 (7)	340	7.00 (1)	8.50 (3)
IV. RBI : Repo £^	10,550	7.00	—	15,190	7.00	—
: Reverse Repo !	170	7.00	9.00	1,035	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 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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