

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

(Amount in Rs. crore)

Item	For the Week Ended Mar. 16, 2001			For the Week Ended Mar. 23, 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	—	—	—	2	—	—
2001-02	341	8.7152	9.1920	351	8.3987	9.1804
2002-03 \$	672	8.7429	9.3265	762	8.9730	9.2722
2003-04	1,388	8.9587	9.4112	704	9.1218	9.2921
2004-05	609	9.1479	9.6133	728	9.3614	9.6309
2005-06	506	9.2038	9.7666	810	9.4103	9.9951
2006-09	4,639	9.4028	10.7132	3,167	9.5957	10.3583
2009-10	266	10.0906	10.5647	683	10.1312	10.5651
Beyond 2010	4,275	9.8392	11.0376	2,894	9.9939	11.0543
2. State Government Securities	42	9.1302	11.1999	40	10.4998	10.9523
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	191	5.0593	8.7243	242	5.5850	7.5805
(b) 15 - 91 Days	610	7.2402	9.4743	425	7.2507	8.5266
(c) 92 - 182 Days	120	7.9783	8.5365	132	8.0776	8.5765
(d) 183 - 364 Days	411	8.4767	8.8757	856	8.3272	8.8856
II. RBI* : Sales	23			6		
 : Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	1,635	7.05 (1)	11.00 (15)	3,541	6.95 (1)	10.50 (15)
2. State Govt. Securities	—	—	—	—	—	—
3. 14 Day Treasury Bills	—	—	—	—	—	—
4. 91 Day Treasury Bills	—	—	—	40	7.40 (6)	—
5. 182 Day Treasury Bills	40	7.00 (1)	—	—	—	—
6. 364 Day Treasury Bills	340	7.00 (1)	8.50 (3)	40	6.90 (1)	—
IV. RBI : Repo £^	15,190	7.00	—	25,200	7.00	—
 : Reverse Repo !	1,035	7.00	9.00	40	7.00	—

@ : 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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