

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

(Amount in Rs. crore)

Item	For the Week Ended Mar. 23, 2001			For the Week Ended Mar. 30, 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	351	8.3987	9.1804	534	8.8812	9.6490
2002-03 \$	762	8.9730	9.2722	436	9.0082	9.2417
2003-04	704	9.1218	9.2921	1,088	9.1057	9.4661
2004-05	728	9.3614	9.6309	331	9.3734	9.6649
2005-06	810	9.4103	9.9951	620	9.3951	10.1854
2006-09	3,167	9.5957	10.3583	2,352	9.5660	10.3885
2009-10	683	10.1312	10.5651	444	10.2333	10.6013
Beyond 2010	2,894	9.9939	11.0543	3,487	10.1035	11.0479
2. State Government Securities						
	40	10.4998	10.9523	130	10.3784	10.9253
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	242	5.5850	7.5805	506	5.2381	9.6243
(b) 15 - 91 Days	425	7.2507	8.5266	300	7.4422	8.6761
(c) 92 - 182 Days	132	8.0776	8.5765	290	8.2274	8.9255
(d) 183 - 364 Days	856	8.3272	8.8856	663	8.3271	8.9753
II. RBI* : Sales						
: Purchase	-			2		
III. Repo Transactions ₹ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	3,541	6.95 (1)	10.50 (15)	1,928	7.80 (1)	14.75(18)
2. State Govt. Securities	-	-	-	-	-	-
3. 14 Day Treasury Bills	-	-	-	-	-	-
4. 91 Day Treasury Bills	40	7.40 (6)	-	55	8.40 (1)	9.00(1)
5. 182 Day Treasury Bills	-	-	-	-	-	-
6. 364 Day Treasury Bills	40	6.90 (1)	-	34	9.00 (2)	10.35(15)
IV. RBI : Repo ₹^	25,200	7.00	-	-	-	-
: Reverse Repo !	40	7.00	-	14,348	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'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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