

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

(Amount in Rs. crore)

Item	For the Week Ended Jan. 5, 2001			For the Week Ended Jan. 12, 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	—	—	—	70	9.2230	9.5401
2001-02	714	9.6623	10.9585	459	9.7002	9.9575
2002-03 \$	492	9.8193	10.2032	526	9.8005	10.0028
2003-04	986	9.9101	10.2446	822	9.8862	10.0661
2004-05	185	10.0267	10.3412	146	10.0297	10.1006
2005-06	537	10.0979	10.5212	497	10.0670	10.1835
2006-09	3,776	10.2076	10.8005	3,656	10.2016	11.0506
2009-10	1,063	10.5622	10.9613	798	10.5298	10.7571
Beyond 2010	8,364	10.6211	11.4683	7,526	10.6194	11.5016
2. State Government Securities	80	11.0283	11.2387	74	10.3168	11.2878
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	113	8.2247	9.4750	125	7.6219	9.8724
(b) 15 - 91 Days	73	8.6554	9.1945	109	8.7393	9.1738
(c) 92 - 182 Days	27	8.9395	9.5990	42	9.3845	9.5237
(d) 183 - 364 Days	996	9.4372	9.9825	1,022	9.3742	9.9751
II. RBI* : Sales	26			—		
 : Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	1,599	9.40 (1)	11.75 (31)	6,370	9.25 (1)	11.25 (18)
2. State Govt. Securities	—	—	—	—	—	—
3. 14 Day Treasury Bills	—	—	—	—	—	—
4. 91 Day Treasury Bills	—	—	—	25	9.40 (5)	9.40 (5)
5. 182 Day Treasury Bills	60	9.90 (5)	—	—	—	—
6. 364 Day Treasury Bills	441	9.80 (1)	10.65 (5)	712	9.40 (1)	9.85 (5)
IV. RBI : Repo £^	—	—	—	—	—	—
 : Reverse Repo !	14,545	8.00	10.00	4,018	8.00	10.00

@ : 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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