

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

(Amount in Rs. crore)

Item	For the Week Ended Mar. 30, 2001			For the Week Ended Apr. 6, 2001		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
1	2	3	4	5	6	7
<b>I. Outright Transactions</b>						
1. Govt. of India Dated Securities						
Maturing in the year						
2001-02	534	8.8812	9.6490	184	8.9471	9.6531
2002-03 \$	436	9.0082	9.2417	168	8.9041	9.2120
2003-04	1,088	9.1057	9.4661	736	9.0895	9.2147
2004-05	331	9.3734	9.6649	217	9.2887	9.5711
2005-06	620	9.3951	10.1854	203	9.2781	9.4242
2006-07	685	9.5660	10.2393	522	9.4692	10.0998
2007-10	2,111	9.8026	10.6013	1,420	9.7048	10.5256
2010-11	1,363	10.1035	10.6411	575	10.0455	10.5449
Beyond 2011	2,124	10.4078	11.0479	2,225	10.3510	10.9403
2. State Government Securities	130	10.3784	10.9253	41	10.4424	10.7001
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	506	5.2381	9.6243	460	5.7202	8.5273
(b) 15 - 91 Days	300	7.4422	8.6761	152	6.7820	8.5764
(c) 92 - 182 Days	290	8.2274	8.9255	51	8.3770	8.7260
(d) 183 - 364 Days	663	8.3271	8.9753	474	8.4268	8.8258
<b>II. RBI* : Sales</b>	2			60		
<b>: Purchase</b>	—			—		
<b>III.Repo Transactions £ (Other than with RBI)</b>						
	<b>Amount</b>	<b>Rates (%PA)</b>		<b>Amount</b>	<b>Rates (%PA)</b>	
		<b>Minimum</b>	<b>Maximum</b>		<b>Minimum</b>	<b>Maximum</b>
1. Govt. of India Dated Securities	1,928	7.80 (1)	14.75 (18)	3,039	7.00 (1)	14.00 (11)
2. State Govt. Securities	—	—	—	—	—	—
3. 14 Day Treasury Bills	—	—	—	—	—	—
4. 91 Day Treasury Bills	55	8.40 (1)	9.00 (1)	—	—	—
5. 182 Day Treasury Bills	—	—	—	—	—	—
6. 364 Day Treasury Bills	34	9.00 (2)	10.35 (15)	147	7.15 (1)	8.25 (5)
<b>IV. RBI : Repo £^</b>	—	—	—	27,870	7.00	—
<b>: Reverse Repo !</b>	14,348	7.00	9.00	2,355	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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