

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

(Amount in Rs. crore)

Item	For the Week Ended Apr. 6, 2001			For the Week Ended Apr. 13, 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	184	8.9471	9.6531	647	8.9599	9.5131
2002-03 \$	168	8.9041	9.2120	405	8.8839	9.0370
2003-04	736	9.0895	9.2147	1,051	8.9730	9.1624
2004-05	217	9.2887	9.5711	87	9.3069	9.3967
2005-06	203	9.2781	9.4242	665	9.2432	9.7364
2006-07	522	9.4692	10.0998	430	9.4276	9.5918
2007-10	1,420	9.7048	10.5256	2,991	9.6717	10.5393
2010-11	575	10.0455	10.5449	1,378	10.0191	10.5937
Beyond 2011	2,225	10.3510	10.9403	2,805	10.1680	10.9297
2. State Government Securities	41	10.4424	10.7001	130	10.4784	10.9017
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	460	5.7202	8.5273	250	5.5040	7.2800
(b) 15 - 91 Days	152	6.7820	8.5764	518	7.3305	8.5709
(c) 92 - 182 Days	51	8.3770	8.7260	123	8.3335	8.5266
(d) 183 - 364 Days	474	8.4268	8.8258	956	8.5344	8.9754
<b>II. RBI* : Sales</b>						
: Purchase	—			—		
<b>III.Repo Transactions £ (Other than with RBI)</b>						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	3,039	7.00	(1) 14.00	(11)	826	7.00 (1) 10.00 (17)
2. State Govt. Securities	—	—	—	—	—	—
3. 14 Day Treasury Bills	—	—	—	—	—	—
4. 91 Day Treasury Bills	—	—	—	—	—	—
5. 182 Day Treasury Bills	—	—	—	—	—	—
6. 364 Day Treasury Bills	147	7.15	(1) 8.25	(5)	525	6.95 (1) 7.45 (4)
<b>IV. RBI : Repo £^</b>	27,870	7.00	—	—	68,035	7.00 —
<b>: Reverse Repo !</b>	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 (% 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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