

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended May 11, 2001			For the Week Ended May 18, 2001					
	Amount YTM (%PA) Indicative**			Amount YTM (%PA) Indicative**					
	2	3	4	5	6	7			
	Minimum	Maximum		Minimum	Maximum				
1									
I. Outright Transactions									
1. Govt. of India Dated Securities									
Maturing in the year									
2001-02	44	8.4997	8.8660	21	8.6287	8.6287			
2002-03 \$	340	8.7566	8.8394	589	8.7029	8.8911			
2003-04	844	8.9110	9.0039	885	8.8361	9.9614			
2004-05	75	9.0784	9.1547	120	9.0816	9.2179			
2005-06	470	9.0767	9.7403	747	9.0519	9.4109			
2006-07	926	9.1916	9.4252	620	9.1397	9.2649			
2007-10	3,094	9.4605	10.3653	4,224	9.3699	10.3043			
2010-11	900	9.8877	10.4516	1,844	9.7881	10.4208			
Beyond 2011	7,897	10.0286	10.6584	14,471	9.8734	10.6440			
2. State Government Securities	59	10.4311	10.8910	58	10.3456	10.3473			
3. Treasury Bills (Residual Maturity in Days)									
(a) Upto 14 Days	53	6.7802	8.3751	186	6.9815	8.9727			
(b) 15 - 91 Days	61	7.5444	7.9781	116	7.3699	8.0782			
(c) 92 - 182 Days	136	7.9086	8.3270	47	7.9782	8.1482			
(d) 183 - 364 Days	735	8.1002	8.5864	760	8.1893	8.5266			
II. RBI* : Sales									
: Purchase	—			—					
III. Repo Transactions £ (Other than with RBI)									
	Amount	Rates (%PA)			Amount	Rates (%PA)			
		Minimum	Maximum		Minimum	Maximum			
1. Govt. of India Dated Securities	3,994	7.25	(1) 10.25	(15)	6,229	8.25	(1)	9.60	(12)
2. State Govt. Securities	10	9.40	(6)	—	—	—	—	—	—
3. 14 Day Treasury Bills	—	—	—	—	—	—	—	—	—
4. 91 Day Treasury Bills	—	—	—	—	—	—	—	—	—
5. 182 Day Treasury Bills	15	8.50	(3)	—	—	—	—	—	—
6. 364 Day Treasury Bills	179	7.50	(1) 9.50	(3)	96	8.90	(1)	9.20	(6)
IV. RBI : Repo £^									
: Reverse Repo !	16,745	7.00	8.75		11,515	—		8.75	

@ : 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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