

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

(Amount in Rs. crore)

Item	For the Week Ended May 18, 2001			For the Week Ended May 25, 2001				
	Amount YTM (%PA) Indicative**		Minimum	Amount YTM (%PA) Indicative**		Maximum		
	2	3		5	6			
1	2	3	4	5	6	7		
<b>I. Outright Transactions</b>								
1. Govt. of India Dated Securities								
Maturing in the year								
2001-02	21	8.6287	8.6287	433	8.5352	9.0330		
2002-03 \$	589	8.7029	8.8911	882	8.6295	8.8117		
2003-04	885	8.8361	8.9614	1,165	8.7823	8.9396		
2004-05	120	9.0816	9.2179	120	8.9984	9.1658		
2005-06	747	9.0519	9.4109	774	8.9921	9.0711		
2006-07	620	9.1397	9.2649	1,140	9.0971	9.2264		
2007-10	4,224	9.3699	10.3043	3,950	9.3638	10.2519		
2010-11	1,844	9.7881	10.4208	1,925	9.5541	10.3788		
Beyond 2011	14,471	9.8734	10.6440	9,893	9.2312	10.5867		
2. State Government Securities	58	10.3456	10.3473	105	10.2718	10.4007		
3. Treasury Bills (Residual Maturity in Days)								
(a) Upto 14 Days	186	6.9815	8.9727	92	5.8149	8.4272		
(b) 15 - 91 Days	116	7.3699	8.0782	286	7.5082	8.1773		
(c) 92 - 182 Days	47	7.9782	8.1482	78	8.0777	8.3770		
(d) 183 - 364 Days	760	8.1893	8.5266	783	8.1782	8.4767		
<b>II. RBI* : Sales</b>								
: Purchase	—	—	—	4	—	—		
<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	6,229	8.25	(1) 9.60	(12)	6,933	7.00	(1) 9.50	(31)
2. State Govt. Securities	—	—	—	—	—	—	—	—
3. 14 Day Treasury Bills	—	—	—	—	—	—	—	—
4. 91 Day Treasury Bills	—	—	—	—	83	7.20	(1) 8.50	(3)
5. 182 Day Treasury Bills	—	—	—	—	—	—	—	—
6. 364 Day Treasury Bills	96	8.90	(1) 9.20	(6)	286	7.00	(1) 9.00	(3)
<b>IV. RBI : Repo £^</b>	—	—	—	—	7,000	6.75	—	—
: Reverse Repo !	11,515	—	8.75	—	4,125	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'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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