

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

(Amount in Rs. crore)

Item	For the Week Ended May 25, 2001			For the Week Ended Jun. 1, 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	433	8.5352	9.0330	556	8.0289	9.4570				
2002-03 \$	882	8.6295	8.8117	687	8.3340	8.6502				
2003-04	1,165	8.7823	8.9396	1,747	8.5183	8.9033				
2004-05	120	8.9984	9.1658	200	8.7782	9.0880				
2005-06	774	8.9921	9.0711	890	8.7884	9.0152				
2006-07	1,140	9.0971	9.2264	1,195	8.9098	9.9068				
2007-10	3,950	9.3638	10.2519	5,144	9.1682	10.1695				
2010-11	1,925	9.5541	10.3788	2,328	9.6198	10.2628				
Beyond 2011	9,893	9.2312	10.5867	17,415	9.6833	10.9914				
2. State Government Securities	105	10.2718	10.4007	130	9.9669	10.3618				
3. Treasury Bills (Residual Maturity in Days)										
(a) Upto 14 Days	92	5.8149	8.4272	213	5.1914	6.9901				
(b) 15 - 91 Days	286	7.5082	8.1773	504	6.4314	7.8785				
(c) 92 - 182 Days	78	8.0777	8.3770	196	7.3042	8.0037				
(d) 183 - 364 Days	783	8.1782	8.4767	1,361	7.7221	8.4767				
<b>II RBI* : Sales</b>	4			4						
<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	6,933	7.00	(1)	9.50	(31)	7,822	6.35	(1)	8.60	(30)
2. State Govt. Securities	—	—		—		—	—		—	
3. 14 Day Treasury Bills	—	—		—		—	—		—	
4. 91 Day Treasury Bills	83	7.20	(1)	8.50	(3)	120	6.85	(2)	7.00	(5)
5. 182 Day Treasury Bills	—	—		—		—	—		—	
6. 364 Day Treasury Bills	286	7.00	(1)	9.00	(3)	235	6.50	(2)	7.00	(3)
<b>IV. RBI : Repo £^</b>	7,000	6.75		—		31,405	6.50		—	
<b>: Reverse Repo !</b>	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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