

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

(Amount in Rs. crore)

Item	For the Week Ended Jul. 6, 2001			For the Week Ended Jul. 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	503	7.5987	8.4080	253	7.4510	8.2240
2002-03 \$	775	7.6327	7.9861	982	7.3628	7.6864
2003-04	1,160	7.7728	8.1574	1,438	7.5017	8.1957
2004-05	370	7.8400	8.3190	5,709	7.6715	8.2104
2005-06	1,427	7.8991	8.5867	569	7.7470	8.6875
2006-07	1,425	8.0400	8.4830	960	7.9162	8.9161
2007-10	6,316	8.3391	9.8311	5,029	8.2536	9.8231
2010-11	1,479	9.1846	9.9941	1,681	9.0408	9.7720
Beyond 2011	17,967	9.2775	10.2337	16,860	9.0196	10.2583
2. State Government Securities	82	9.1336	9.8628	26	9.0499	—
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	13	6.2276	6.2276	78	5.9025	7.4787
(b) 15 - 91 Days	640	6.7810	7.3298	373	6.8812	7.7286
(c) 92 - 182 Days	39	7.2301	7.4496	62	7.1210	7.2374
(d) 183 - 364 Days	1,342	7.4695	7.9781	614	7.2952	7.6291
<b>II. RBI* : Sales</b>						
	30			5,000		
<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	5,135	6.50 (1)	9.50 (96)	4,671	6.40 (1)	9.75 (17)
2. State Govt. Securities	—	—	—	—	—	—
3. 14 Day Treasury Bills	—	—	—	—	—	—
4. 91 Day Treasury Bills	80	6.50 (1)	6.80 (3)	36	6.60 (3)	6.90 (5)
5. 182 Day Treasury Bills	—	—	—	—	—	—
6. 364 Day Treasury Bills	215	6.80 (1)	7.60 (14)	135	6.65 (1)	7.50 (5)
<b>IV. RBI : Repo £^</b>	32,980	6.50	—	9,800	6.50	—
<b>: Reverse Repo !</b>	—	—	—	310	8.50	—

@ : 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

Annual subscription for 2001 Weekly Statistical Supplement is **Rs. 400.00** (inclusive of postage) in India and **US \$80** abroad, inclusive of postage by air mail. Price per copy is **Rs. 8.00**

