

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

(Amount in Rs. crore)

Item	For the Week Ended Jul. 13, 2001			For the Week Ended Jul. 20, 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	253	7.4510	8.2240	389	6.3156	7.9274
2002-03 \$	982	7.3628	7.6864	743	7.3282	7.7364
2003-04	1,438	7.5017	8.1957	1,594	7.4547	7.8812
2004-05	5,709	7.6715	8.2104	368	7.6857	7.9342
2005-06	569	7.7470	8.6875	849	7.7613	8.0431
2006-07	960	7.9162	8.9161	1,265	7.9648	8.6189
2007-10	5,029	8.2536	9.8231	4,624	8.2618	9.8285
2010-11	1,681	9.0408	9.7720	1,661	9.1332	9.9728
Beyond 2011	16,860	9.0196	10.2583	8,154	9.1370	10.2797
2. State Government Securities	26	9.0499	—	58	9.6498	9.8300
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	78	5.9025	7.4787	184	6.3835	7.1817
(b) 15 - 91 Days	373	6.8812	7.7286	512	6.7917	7.7287
(c) 92 - 182 Days	62	7.1210	7.2374	120	7.1803	7.2302
(d) 183 - 364 Days	614	7.2952	7.6291	527	7.3296	7.5792
<b>II. RBI* : Sales</b>	5,000			61		
: 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	4,671	6.40 (1)	9.75(17)	7,411	6.70 (1)	10.00 (15)
2. State Govt. Securities	—	—	—	—	—	—
3. 14 Day Treasury Bills	—	—	—	—	—	—
4. 91 Day Treasury Bills	36	6.60 (3)	6.90(5)	35	6.90 (1)	7.75 (3)
5. 182 Day Treasury Bills	—	—	—	—	—	—
6. 364 Day Treasury Bills	135	6.65 (1)	7.50(5)	152	6.70 (1)	7.75 (5)
<b>IV. RBI : Repo £^</b>	9,800	6.50	—	1,500	6.50	—
: Reverse Repo !	310	8.50	—	130	7.00	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

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