

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

(Amount in Rs. crore)

Item	For the Week Ended Jul. 20, 2001		For the Week Ended Jul. 27, 2001			
	Amount YTM (%PA) Indicative**		Amount YTM (%PA) Indicative**			
	Minimum Maximum		Minimum Maximum			
1	2	3	4	5	6	7
I. Outright Transactions						
1. Govt. of India Dated Securities						
Maturing in the year						
2001-02	389	6.3156	7.9274	229	5.7658	7.6277
2002-03 \$	743	7.3282	7.7364	387	7.3301	7.4278
2003-04	1,594	7.4547	7.8812	1,132	7.4754	7.6520
2004-05	368	7.6857	7.9342	186	7.7237	7.7871
2005-06	849	7.7613	8.0431	642	7.7786	8.5016
2006-07	1,265	7.9648	8.6189	466	7.9700	8.0741
2007-10	4,624	8.2618	9.8285	2,603	8.2519	9.6903
2010-11	1,661	9.1332	9.9728	680	9.1305	9.8393
Beyond 2011	8,154	9.1370	10.2797	10,643	9.1276	10.1675
2. State Government Securities	58	9.6498	9.8300	105	9.4108	9.6958
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	184	6.3835	7.1817	137	6.7308	7.0779
(b) 15 - 91 Days	512	6.7917	7.7287	433	6.4299	7.1802
(c) 92 - 182 Days	120	7.1803	7.2302	60	7.1465	7.2301
(d) 183 - 364 Days	527	7.3296	7.5792	817	7.2157	7.4555
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	7,411	6.70 (1)	10.00 (15)	7,111	6.60 (1)	9.75 (17)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	35	6.90 (1)	7.75 (3)	33	6.90 (2)	7.00 (5)
4. 182 Day Treasury Bills	—	—	—	—	—	—
5. 364 Day Treasury Bills	152	6.70 (1)	7.75 (5)	75	6.75 (1)	8.30 (3)
IV. RBI : Repo £^						
: Reverse Repo !	1,500	6.50	—	—	—	—
	130	7.00	8.50	2,041	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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