

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

(Amount in Rs. crore)

Item	For the Week Ended Jul. 27, 2001			For the Week Ended Aug. 3, 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	229	5.7658	7.6277	483	7.0615	7.4434
2002-03 \$	387	7.3301	7.4278	299	7.2148	7.3647
2003-04	1,132	7.4754	7.6520	859	7.4159	7.6110
2004-05	186	7.7237	7.7871	357	7.7029	7.8461
2005-06	642	7.7786	8.5016	1,199	7.7685	8.1048
2006-07	466	7.9700	8.0741	1,270	7.9624	8.0493
2007-10	2,603	8.2519	9.6903	2,403	8.2690	9.7043
2010-11	680	9.1305	9.8393	923	9.1540	9.8187
Beyond 2011	10,643	9.1276	10.1675	5,323	9.1369	10.2318
2. State Government Securities						
	105	9.4108	9.6958	82	9.5964	9.8259
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	137	6.7308	7.0779	102	6.8305	7.1119
(b) 15 - 91 Days	433	6.4299	7.1802	644	6.7315	7.1311
(c) 92 - 182 Days	60	7.1465	7.2301	255	7.0804	7.2302
(d) 183 - 364 Days	817	7.2157	7.4555	744	7.1802	7.3997
<b>II. RBI* : Sales</b>						
	-			18		
<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	7,111	6.60 (1)	9.75 (17)	6,245	6.50 (1)	10.00 (24)
2. State Govt. Securities	-	-	-	-	-	-
3. 91 Day Treasury Bills	33	6.90 (2)	7.00 (5)	-	-	-
4. 182 Day Treasury Bills	-	-	-	-	-	-
5. 364 Day Treasury Bills	75	6.75 (1)	8.30 (3)	420	6.70 (1)	7.00 (16)
<b>IV. RBI : Repo £^</b>	-	-	-	16,930	6.50	-
<b>    : Reverse Repo !</b>	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**

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**