

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

(Amount in Rs. crore)

Item	For the Week Ended Aug. 3, 2001		For the Week Ended Aug. 10, 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	483	7.0615	7.4434	235	7.0323	7.4740
2002-03 \$	299	7.2148	7.3647	545	7.2001	7.3689
2003-04	859	7.4159	7.6110	1,191	7.3025	7.5816
2004-05	357	7.7029	7.8461	214	5.7579	7.7096
2005-06	1,199	7.7685	8.1048	811	7.6755	8.2317
2006-07	1,270	7.9624	8.0493	1,511	7.8506	8.0031
2007-10	2,403	8.2690	9.7043	3,491	8.1964	9.6453
2010-11	923	9.1540	9.8187	1,111	9.1065	9.8027
Beyond 2011	5,323	9.1369	10.2318	12,889	9.0946	10.4513
2. State Government Securities						
	82	9.5964	9.8259	85	9.3567	9.7301
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	102	6.8305	7.1119	112	6.6807	7.0312
(b) 15 - 91 Days	644	6.7315	7.1311	642	6.5786	7.0306
(c) 92 - 182 Days	255	7.0804	7.2302	83	6.8899	7.1191
(d) 183 - 364 Days	744	7.1802	7.3997	654	6.9809	7.3797
II. RBI* : Sales						
: Purchase	—	—	—	12	—	—
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	6,245	6.50 (1)	10.00 (24)	5,587	6.55 (1)	9.75 (18)
2. State Govt. Securities	—	—	—	50	6.60 (3)	6.85 (4)
3. 91 Day Treasury Bills	—	—	—	95	7.00 (1)	7.05 (3)
4. 182 Day Treasury Bills	—	—	—	—	—	—
5. 364 Day Treasury Bills	420	6.70 (1)	7.00 (16)	465	6.70 (1)	7.10 (4)
IV. RBI : Repo £^	16,930	6.50	—	500	6.50	—
: Reverse Repo !	—	—	—	44	7.00	—

@ : 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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