

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

(Amount in Rs. crore)

Item	For the Week Ended Aug. 10, 2001			For the Week Ended Aug. 17, 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	235	7.0323	7.4740	149	6.9843	7.8599
2002-03 \$	545	7.2001	7.3689	514	7.1682	7.2132
2003-04	1,191	7.3025	7.5816	1,354	7.2516	7.4212
2004-05	214	5.7579	7.7096	496	7.4516	7.5852
2005-06	811	7.6755	8.2317	880	7.5743	8.2305
2006-07	1,511	7.8506	8.0031	1,067	7.7528	7.8772
2007-10	3,491	8.1964	9.6453	2,653	8.1249	9.5435
2010-11	1,111	9.1065	9.8027	934	9.0847	9.7099
Beyond 2011	12,889	9.0946	10.4513	6,950	9.0273	10.2131
2. State Government Securities	85	9.3567	9.7301	54	9.5198	10.1097
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	112	6.6807	7.0312	116	5.6490	7.0295
(b) 15 - 91 Days	642	6.5786	7.0306	360	6.5786	6.9510
(c) 92 - 182 Days	83	6.8899	7.1191	25	6.9537	7.0507
(d) 183 - 364 Days	654	6.9809	7.3797	299	7.0306	7.2201
<b>II. RBI* : Sales</b>	12			6		
<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	5,587	6.55 (1)	9.75 (18)	5,168	6.60 (1)	10.00 (23)
2. State Govt. Securities	50	6.60 (3)	6.85 (4)	40	6.60 (3)	—
3. 91 Day Treasury Bills	95	7.00 (1)	7.05 (3)	50	6.60 (7)	—
4. 182 Day Treasury Bills	—	—	—	—	—	—
5. 364 Day Treasury Bills	465	6.70 (1)	7.10 (4)	808	6.60 (3)	7.20 (7)
<b>IV. RBI : Repo £^</b>	500	6.50	—	—	—	—
<b>: Reverse Repo !</b>	44	7.00	—	16	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