

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

(Amount in Rs. crore)

Item	For the Week Ended Aug. 17, 2001			For the Week Ended Aug. 24, 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	149	6.9843	7.8599	87	7.0908	7.6010				
2002-03 \$	514	7.1682	7.2132	426	7.0227	7.1899				
2003-04	1,354	7.2516	7.4212	566	6.9153	7.7478				
2004-05	496	7.4516	7.5852	196	7.4974	7.7283				
2005-06	880	7.5743	8.2305	470	7.4601	8.0393				
2006-07	1,067	7.7528	7.8772	665	7.5930	7.8082				
2007-10	2,653	8.1249	9.5435	2,998	8.0462	9.4665				
2010-11	934	9.0847	9.7099	871	8.9644	9.6498				
Beyond 2011	6,950	9.0273	10.2131	7,970	9.0245	10.0887				
2. State Government Securities	54	9.5198	10.1097	64	9.4563	9.9083				
3. Treasury Bills (Residual Maturity in Days)										
(a) Upto 14 Days	116	5.6490	7.0295	96	6.5797	7.1143				
(b) 15 - 91 Days	360	6.5786	6.9510	240	6.1309	7.0804				
(c) 92 - 182 Days	25	6.9537	7.0507	381	6.9258	7.0806				
(d) 183 - 364 Days	299	7.0306	7.2201	677	6.9808	7.2053				
<b>II. RBI* : Sales</b>										
: 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	5,168	6.60	(1)	10.00	(23)	4,434	6.70	(1)	9.75	(21)
2. State Govt. Securities	40	6.60	(3)	—		—	—		—	
3. 91 Day Treasury Bills	50	6.60	(7)	—		60	7.10	(1)	—	
4. 182 Day Treasury Bills	—	—		—		—	—		—	
5. 364 Day Treasury Bills	808	6.60	(3)	7.20	(7)	475	6.75	(1)	7.15	(18)
<b>IV. RBI : Repo £^</b>										
: Reverse Repo !	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

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