

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

(Amount in Rs. crore)

Item	For the Week Ended Aug. 24, 2001			For the Week Ended Aug. 31, 2001		
	Amount YTM (%PA) Indicative**		Indicative**	Amount YTM (%PA) Indicative**		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	87	7.0908	7.6010	87	7.0059	7.1067
2002-03 \$	426	7.0227	7.1899	442	6.9689	7.1229
2003-04	566	6.9153	7.7478	1,028	7.1227	7.2828
2004-05	196	7.4974	7.7283	528	7.3280	7.4936
2005-06	470	7.4601	8.0393	991	7.3395	8.1254
2006-07	665	7.5930	7.8082	1,105	7.4806	8.5838
2007-10	2,998	8.0462	9.4665	4,831	7.8875	9.4225
2010-11	871	8.9644	9.6498	1,284	8.8910	9.6188
Beyond 2011	7,970	9.0245	10.0887	32,258	8.2502	10.0399
2. State Government Securities	64	9.4563	9.9083	185	9.2696	9.6532
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	96	6.5797	7.1143	102	6.7352	6.9304
(b) 15 - 91 Days	240	6.1309	7.0804	275	6.1213	6.8812
(c) 92 - 182 Days	381	6.9258	7.0806	336	6.7259	7.2300
(d) 183 - 364 Days	677	6.9808	7.2053	623	6.8331	7.2572
II. RBI* : Sales				10,227		
: Purchase				—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	4,434	6.70 (1)	9.75 (21)	4,398	6.00 (1)	8.40 (15)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	60	7.10 (1)	—	50	6.50 (3)	—
4. 182 Day Treasury Bills	—	—	—	—	—	—
5. 364 Day Treasury Bills	475	6.75 (1)	7.15 (18)	100	6.50 (3)	—
IV. RBI : Repo £^				58,025	6.50	—
: Reverse Repo !				—	—	—

@ : As reported in Subsidiary General Ledger Accounts at RBI, Mumbai which presently accounts for nearly 98 per cent 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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