

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

(Amount in Rs. crore)

Item	For the Week Ended Sep. 7, 2001			For the Week Ended Sep. 14, 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	108	6.8874	6.9726	—	—	—
2002-03 \$	610	7.0336	7.1934	1,122	7.1986	7.8205
2003-04	947	7.1203	7.3570	904	7.3387	7.5889
2004-05	40	7.3267	7.4304	35	7.5555	7.7434
2005-06	534	7.3578	7.9765	382	7.4554	8.2454
2006-07	1,237	7.3953	8.3409	562	7.5527	8.3347
2007-10	2,509	7.9038	8.8645	3,531	7.9166	9.5074
2010-11	534	8.8990	9.1477	661	8.9316	9.6805
Beyond 2011	12,727	8.5029	10.0051	14,995	8.9194	10.1700
2. State Government Securities	187	9.3599	9.6497	18	—	—
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	72	6.0880	6.8276	62	6.2825	7.0279
(b) 15 - 91 Days	427	6.5814	6.8809	642	6.5846	7.4289
(c) 92 - 182 Days	42	6.8811	7.0108	7	—	—
(d) 183 - 364 Days	401	7.0029	7.1404	225	7.0564	7.2351
<b>II. RBI* : Sales</b>	1,004			29		
<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	4,154	6.55 (1)	10.00 (75)	4,899	6.00 (1)	10.00 (29)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	123	6.75 (1)	7.05 (7)	5	6.60 (3)	—
4. 182 Day Treasury Bills	—	—	—	—	—	—
5. 364 Day Treasury Bills	113	6.80 (1)	7.20 (31)	431	6.75 (1)	8.00 (8)
<b>IV. RBI : Repo £^</b>	16,000	6.50	—	18,075	6.50	—
<b>: Reverse Repo !</b>	—	—	—	—	—	—

@ : 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

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**

