

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

(Amount in Rs. crore)

Item	For the Week Ended Sep. 14, 2001			For the Week Ended Sep. 21, 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	—	—	—	100	7.3907	7.8903	
2002-03 \$	1,122	7.1986	7.8205	480	7.3364	8.6830	
2003-04	904	7.3387	7.5889	1,097	7.5019	9.0967	
2004-05	35	7.5555	7.7434	114	7.7013	8.6122	
2005-06	382	7.4554	8.2454	775	7.6357	8.9574	
2006-07	562	7.5527	8.3347	460	7.8854	9.1524	
2007-10	3,531	7.9166	9.5074	3,454	8.3062	9.9318	
2010-11	661	8.9316	9.6805	833	8.3623	10.1342	
Beyond 2011	14,995	8.9194	10.1700	10,572	9.2175	10.4633	
2. State Government Securities	18	—	—	19	9.5747	9.6697	
3. Treasury Bills (Residual Maturity in Days)							
(a) Upto 14 Days	62	6.2825	7.0279	150	6.6551	7.4791	
(b) 15 - 91 Days	642	6.5846	7.4289	458	6.7134	8.3770	
(c) 92 - 182 Days	7	—	—	532	7.1169	8.4767	
(d) 183 - 364 Days	225	7.0564	7.2351	281	7.1304	8.7260	
<b>II. RBI* : Sales</b>	29			20			
<b>: Purchase</b>	—			2,421			
<b>III. Repo Transactions £</b>							
<b>(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	4,899	6.00	(1)	10.00	(29)	6,852	6.50 (1) 11.50 (21)
2. State Govt. Securities	—	—	—	—	—	60	6.90 (7) —
3. 91 Day Treasury Bills	5	6.60	(3)	—	—	40	7.00 (1) —
4. 182 Day Treasury Bills	—	—	—	—	—	—	—
5. 364 Day Treasury Bills	431	6.75	(1)	8.00	(8)	520	6.75 (1) 8.40 (4)
<b>IV. RBI : Repo £^</b>	18,075	6.50	—	—	—	100	6.50 —
<b>: Reverse Repo !</b>	—	—	—	—	—	1,410	8.50 —

@ : 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's (% 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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