

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

(Amount in Rs. crore)

| Item  | For the Week Ended Nov. 23, 2001 |                        |                | For the Week Ended Nov. 30, 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   | 5                                | —                      | —              | —                                | —                      | —              |
| 2002-03 \$  | 634                              | 6.6183                 | 7.3489         | 668                              | 6.6217                 | 6.9227         |
| 2003-04   | 503                              | 6.8116                 | 6.9407         | 420                              | 6.7982                 | 6.8903         |
| 2004-05   | 161                              | 7.0548                 | 7.1397         | 50                               | 6.8923                 | 6.9365         |
| 2005-06   | 169                              | 7.0118                 | 7.0917         | 58                               | 6.9308                 | 7.1164         |
| 2006-07   | 878                              | 6.7945                 | 7.2727         | 432                              | 6.8346                 | 7.1539         |
| 2007-10   | 2,430                            | 7.3676                 | 8.6228         | 1,999                            | 7.1641                 | 8.3496         |
| 2010-11   | 1,521                            | 7.7651                 | 8.9903         | 1,236                            | 7.1008                 | 8.4845         |
| Beyond 2011   | 29,114                           | 7.9804                 | 9.8087         | 23,389                           | 7.2272                 | 8.7864         |
| 2. State Government Securities                        | 161                              | 7.8165                 | 9.1530         | 58                               | 7.7902                 | 9.3361         |
| 3. Treasury Bills (Residual Maturity in Days)         |                                  |                        |                |                                  |                        |                |
| (a) Upto 14 Days                                      | 38                               | 3.3858                 | 6.5361         | 31                               | 3.2948                 | 6.5896         |
| (b) 15 - 91 Days                                      | 409                              | 6.3460                 | 6.7316         | 395                              | 6.3105                 | 6.7314         |
| (c) 92 - 182 Days                                     | 106                              | 6.5654                 | 6.7514         | 103                              | 6.4923                 | 6.7516         |
| (d) 183 - 364 Days                                    | 1,055                            | 6.5820                 | 6.8114         | 658                              | 6.5508                 | 6.8313         |
| <b>II. RBI* : Sales</b>                               |                                  |                        |                |                                  |                        |                |
|   | <b>6</b>                         |                        |                | <b>20</b>                        |                        |                |
| <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                    | 7,648                            | 6.10 (1)               | 8.20 (30)      | 9,268                            | 5.00 (1)               | 8.00 (20)      |
| 2. State Govt. Securities                             | —                                | —                      | —              | 20                               | 6.00 (4)               | —              |
| 3. 91 Day Treasury Bills                              | 30                               | 6.25 (3)               | —              | 50                               | 6.00 (4)               | —              |
| 4. 364 Day Treasury Bills                             | 822                              | 6.25 (1)               | 6.80 (3)       | 361                              | 6.25 (1)               | 6.75 (8)       |
| <b>IV. RBI : Repo £^</b>                              | <b>39,790</b>                    | <b>6.50</b>            | —              | <b>12,040</b>                    | <b>6.50</b>            | —              |
| <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'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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