

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

(Amount in Rs. crore)

Item	For the Week Ended Nov. 30, 2001			For the Week Ended Dec. 7, 2001				
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) 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	—	—	—	—	—	—		
2002-03 \$	668	6.6217	6.9227	376	6.5577	6.9438		
2003-04	420	6.7982	6.8903	339	6.7727	6.9992		
2004-05	50	6.8923	6.9365	76	6.9029	7.0271		
2005-06	58	6.9308	7.1164	66	6.5925	7.1838		
2006-07	432	6.8346	7.1539	118	6.9199	7.0718		
2007-10	1,999	7.1641	8.3496	3,485	6.7577	8.0315		
2010-11	1,236	7.1008	8.4845	1,145	7.1312	8.4894		
Beyond 2011	23,389	7.2272	8.7864	31,839	7.1472	8.7409		
2. State Government Securities	58	7.7902	9.3361	171	7.8130	8.9054		
3. Treasury Bills (Residual Maturity in Days)								
(a) Upto 14 Days	31	3.2948	6.5896	44	6.2342	6.6296		
(b) 15 - 91 Days	395	6.3105	6.7314	365	6.3964	6.9311		
(c) 92 - 182 Days	103	6.4923	6.7516	41	6.3989	6.6419		
(d) 183 - 364 Days	658	6.5508	6.8313	1,229	6.5820	6.9809		
II. RBI* : Sales	20			6,500				
: Purchase	—			—				
III. Repo Transactions £ (Other than with RBI)								
	Amount	Rates (%PA)			Amount	Rates (%PA)		
		Minimum	Maximum		Minimum	Maximum		
1. Govt. of India Dated Securities	9,268	5.00	(1) 8.00	(20)	5,492	6.00	(1) 8.25	(14)
2. State Govt. Securities	20	6.00	(4) —		—	—	—	
3. 91 Day Treasury Bills	50	6.00	(4) —		—	—	—	
4. 364 Day Treasury Bills	361	6.25	(1) 6.75	(8)	578	6.25	(1) 6.85	(14)
IV. RBI : Repo £^	12,040	6.50	—		47,815	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'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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