

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

(Amount in Rs. crore)

Item	For the Week Ended Dec. 7, 2001			For the Week Ended Dec. 14, 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 \$	376	6.5577	6.9438	330	6.8392	7.0675
2003-04	339	6.7727	6.9992	245	6.9594	7.0885
2004-05	76	6.9029	7.0271	75	7.1384	7.2885
2005-06	66	6.5925	7.1838	56	6.4963	7.3514
2006-07	118	6.9199	7.0718	234	7.2238	7.3762
2007-10	3,485	6.7577	8.0315	1,501	6.7918	8.4158
2010-11	1,145	7.1312	8.4894	725	7.0055	8.6815
Beyond 2011	31,839	7.1472	8.7409	18,906	7.3937	8.9172
2. State Government Securities	171	7.8130	8.9054	104	7.7075	9.5468
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	44	6.2342	6.6296	52	4.0354	6.4815
(b) 15 - 91 Days	365	6.3964	6.9311	277	6.2551	7.2303
(c) 92 - 182 Days	41	6.3989	6.6419	18	6.7376	6.7614
(d) 183 - 364 Days	1,229	6.5820	6.9809	254	6.6520	6.9211
II. RBI* : Sales	6,500			1,364		
: Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	5,492	6.00	(1) 8.25	(14)	6,366	6.25 (1) 10.25 (31)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 364 Day Treasury Bills	578	6.25	(1) 6.85	(14)	498	6.40 (1) 8.25 (6)
IV. RBI : Repo £^	47,815	6.50	—	—	485	6.50
: Reverse Repo !	—	—	—	—	4,400	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