

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

(Amount in Rs. crore)

Item	For the Week Ended Aug. 31, 2001			For the Week Ended Sep. 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	87	7.0059	7.1067	108	6.8874	6.9726
2002-03 \$	442	6.9689	7.1229	610	7.0336	7.1934
2003-04	1,028	7.1227	7.2828	947	7.1203	7.3570
2004-05	528	7.3280	7.4936	40	7.3267	7.4304
2005-06	991	7.3395	8.1254	534	7.3578	7.9765
2006-07	1,105	7.4806	8.5838	1,237	7.3953	8.3409
2007-10	4,831	7.8875	9.4225	2,509	7.9038	8.8645
2010-11	1,284	8.8910	9.6188	534	8.8990	9.1477
Beyond 2011	32,258	8.2502	10.0399	12,727	8.5029	10.0051
2. State Government Securities	185	9.2696	9.6532	187	9.3599	9.6497
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	102	6.7352	6.9304	72	6.0880	6.8276
(b) 15 - 91 Days	275	6.1213	6.8812	427	6.5814	6.8809
(c) 92 - 182 Days	336	6.7259	7.2300	42	6.8811	7.0108
(d) 183 - 364 Days	623	6.8331	7.2572	401	7.0029	7.1404
II. RBI* : Sales	10,227			1,004		
: Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	4,398	6.00 (1)	8.40 (15)	4,154	6.55 (1)	10.00 (75)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	50	6.50 (3)	—	123	6.75 (1)	7.05 (7)
4. 182 Day Treasury Bills	—	—	—	—	—	—
5. 364 Day Treasury Bills	100	6.50 (3)	—	113	6.80 (1)	7.20 (31)
IV. RBI : Repo £^	58,025	6.50	—	16,000	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 (% PA) indicative have been given excluding transactions of Non-standard lot size (Less than Rs. 5 crore).

Note: Figures in brackets indicate Repo Period.

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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