

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

(Amount in Rs. crore)

Item	For the Week Ended Sep. 21, 2001			For the Week Ended Sep. 28, 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	100	7.3907	7.8903	—	—	—
2002-03 \$	480	7.3364	8.6830	621	7.2797	8.1654
2003-04	1,097	7.5019	9.0967	1,303	7.3572	8.4392
2004-05	114	7.7013	8.6122	195	7.6450	8.4324
2005-06	775	7.6357	8.9574	398	7.4958	8.3947
2006-07	460	7.8854	9.1524	1,168	7.5820	8.6652
2007-10	3,454	8.3062	9.9318	3,478	8.0742	9.9565
2010-11	833	8.3623	10.1342	694	9.0820	10.0314
Beyond 2011	10,572	9.2175	10.4633	11,725	9.1157	10.3058
2. State Government Securities	19	9.5747	9.6697	76	9.5399	9.8273
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	150	6.6551	7.4791	170	5.8149	7.2305
(b) 15 - 91 Days	458	6.7134	8.3770	791	6.7286	7.8623
(c) 92 - 182 Days	532	7.1169	8.4767	527	6.9305	7.8135
(d) 183 - 364 Days	281	7.1304	8.7260	884	7.1304	7.7288
II. RBI* : Sales	20			11		
: Purchase	2,421			2,547		
III. Repo Transactions £ (Other than with RBI)						

	Amount	Rates (%PA)		Amount	Rates (%PA)	
	Minimum	Maximum	Minimum	Maximum	Minimum	Maximum
1. Govt. of India Dated Securities	6,852	6.50 (1)	11.50 (21)	6,025	4.00 (1)	9.60 (28)
2. State Govt. Securities	60	6.90 (7)	—	85	6.75 (5)	6.75 (7)
3. 91 Day Treasury Bills	40	7.00 (1)	—	122	6.60 (2)	7.00 (2)
4. 182 Day Treasury Bills	—	—	—	—	—	—
5. 364 Day Treasury Bills	520	6.75 (1)	8.40 (4)	725	6.60 (1)	7.00 (7)
IV. RBI : Repo £^	100	6.50	—	—	—	—
: Reverse Repo !	1,410	8.50	—	990	7.00	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 (% 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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