

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

(Amount in Rs. crore)

Item	For the Week Ended Sep. 28, 2001			For the Week Ended Oct. 5, 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	—	—	—	55	7.1249	7.7013
2002-03 \$	621	7.2797	8.1654	297	7.0869	7.6042
2003-04	1,303	7.3572	8.4392	486	7.1129	7.4213
2004-05	195	7.6450	8.4324	190	7.2931	7.5351
2005-06	398	7.4958	8.3947	225	7.3083	7.5099
2006-07	1,168	7.5820	8.6652	480	7.4069	7.6586
2007-10	3,478	8.0742	9.9565	2,546	7.9857	9.6734
2010-11	694	9.0820	10.0314	880	8.9249	9.6632
Beyond 2011	11,725	9.1157	10.3058	11,811	8.7281	10.0446
2. State Government Securities						
	76	9.5399	9.8273	106	9.3334	9.5510
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	170	5.8149	7.2305	26	2.3422	7.2358
(b) 15 - 91 Days	791	6.7286	7.8623	422	6.5254	7.2801
(c) 92 - 182 Days	527	6.9305	7.8135	107	6.8314	7.0705
(d) 183 - 364 Days	884	7.1304	7.7288	338	6.8810	7.2800
II. RBI* : Sales	11			—		
: Purchase	2,547			116		
III. Repo Transactions £ (Other than with RBI)						

	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	6,025	4.00 (1)	9.60 (28)	5,160	6.00 (1)	8.10 (29)
2. State Govt. Securities	85	6.75 (5)	6.75 (7)	85	6.50 (2)	6.60 (7)
3. 91 Day Treasury Bills	122	6.60 (2)	7.00 (2)	—	—	—
4. 182 Day Treasury Bills	—	—	—	—	—	—
5. 364 Day Treasury Bills	725	6.60 (1)	7.00 (7)	759	6.40 (1)	7.00 (7)
IV. RBI : Repo £^	—			18,770	6.50	—
: Reverse Repo !	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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