

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

(Amount in Rs. crore)

Item	For the Week Ended Oct. 5, 2001			For the Week Ended Oct. 12, 2001		
	Amount	YTM (%PA)	Indicative**	Amount	YTM (%PA)	Indicative**
	Minimum	Maximum	Minimum	Maximum	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	10	7.7608	—
2002-03 \$	297	7.0869	7.6042	176	7.1497	7.2099
2003-04	486	7.1129	7.4213	724	7.1827	7.3644
2004-05	190	7.2931	7.5351	90	7.4195	7.5027
2005-06	225	7.3083	7.5099	336	7.3509	7.9549
2006-07	480	7.4069	7.6586	259	7.4545	7.6079
2007-10	2,546	7.9857	9.6734	3,331	8.0229	9.4916
2010-11	880	8.9249	9.6632	724	8.7590	9.5999
Beyond 2011	11,811	8.7281	10.0446	11,924	9.0708	10.0298
2. State Government Securities	106	9.3334	9.5510	110	9.4829	9.7541
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	26	2.3422	7.2358	85	5.6921	7.0306
(b) 15 - 91 Days	422	6.5254	7.2801	429	6.5471	7.0809
(c) 92 - 182 Days	107	6.8314	7.0705	55	6.7571	7.0149
(d) 183 - 364 Days	338	6.8810	7.2800	317	7.0480	7.2301
II. RBI* : Sales	—			13		
: Purchase	116			—		
III. Repo Transactions £ (Other than with RBI)						

	Amount	Rates (%PA)		Amount	Rates (%PA)	
	Minimum	Maximum	Minimum		Maximum	
1. Govt. of India Dated Securities	5,160	6.00 (1)	8.10 (29)	5,522	6.50 (1)	9.50 (15)
2. State Govt. Securities	85	6.50 (2)	6.60 (7)	25	6.80 (4)	—
3. 91 Day Treasury Bills	—	—	—	85	6.75 (1)	7.50 (4)
4. 182 Day Treasury Bills	—	—	—	—	—	—
5. 364 Day Treasury Bills	759	6.40 (1)	7.00 (7)	1,179	6.40 (1)	7.60 (7)
IV. RBI : Repo £^	18,770	6.50	—	13,300	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.

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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