

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

(Amount in Rs. crore)

Item	For the Week Ended Oct. 12, 2001			For the Week Ended Oct. 19, 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	10	7.7608	—	—	—	—
2002-03 \$	176	7.1497	7.2099	489	7.1804	7.4243
2003-04	724	7.1827	7.3644	417	7.2219	7.3238
2004-05	90	7.4195	7.5027	119	7.3212	7.6359
2005-06	336	7.3509	7.9549	351	7.3662	7.5134
2006-07	259	7.4545	7.6079	56	7.4682	7.5781
2007-10	3,331	8.0229	9.4916	1,981	8.0266	9.4882
2010-11	724	8.7590	9.5999	660	8.0468	9.5925
Beyond 2011	11,924	9.0708	10.0298	13,679	8.8341	10.3649
2. State Government Securities	110	9.4829	9.7541	56	9.5006	9.5500
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	85	5.6921	7.0306	36	6.9901	8.6288
(b) 15 - 91 Days	429	6.5471	7.0809	116	6.8009	7.1802
(c) 92 - 182 Days	55	6.7571	7.0149	70	7.0306	7.0907
(d) 183 - 364 Days	317	7.0480	7.2301	299	7.0150	7.2302
II. RBI* : Sales	13			—		
: Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	5,522	6.50 (1)	9.50 (15)	3,783	6.85 (1)	13.25 (30)
2. State Govt. Securities	25	6.80 (4)	—	—	—	—
3. 91 Day Treasury Bills	85	6.75 (1)	7.50 (4)	70	8.25 (1)	8.40 (4)
4. 182 Day Treasury Bills	—	—	—	—	—	—
5. 364 Day Treasury Bills	1,179	6.40 (1)	7.60 (7)	393	6.95 (1)	9.75 (4)
IV. RBI : Repo £[^]	13,300	6.50	—	—	—	—
: Reverse Repo !	—	—	—	18,607	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'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.

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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