

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

(Amount in Rs. crore)

Item	For the Week Ended Oct. 19, 2001			For the Week Ended Oct. 26, 2001		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
1	2	3	4	5	6	7
<b>I. Outright Transactions</b>						
1. Govt. of India Dated Securities						
Maturing in the year						
2001-02	—	—	—	—	—	—
2002-03 \$	489	7.1804	7.4243	243	6.8332	7.1799
2003-04	417	7.2219	7.3238	595	6.9665	7.2347
2004-05	119	7.3212	7.6359	65	7.2080	7.3174
2005-06	351	7.3662	7.5134	471	7.1397	7.4336
2006-07	56	7.4682	7.5781	306	7.2218	7.5498
2007-10	1,981	8.0266	9.4882	2,191	7.7787	9.4649
2010-11	660	8.0468	9.5925	764	8.4557	9.5357
Beyond 2011	13,679	8.8341	10.3649	17,429	8.8300	10.0401
2. State Government Securities	56	9.5006	9.5500	151	9.0115	9.5091
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	36	6.9901	8.6288	18	5.6718	7.6614
(b) 15 - 91 Days	116	6.8009	7.1802	340	5.9496	7.0607
(c) 92 - 182 Days	70	7.0306	7.0907	75	6.7813	7.1004
(d) 183 - 364 Days	299	7.0150	7.2302	907	6.7108	7.2302
<b>II. RBI* : Sales</b>	—			<b>20</b>		
<b>: Purchase</b>	—			—		
<b>III. Repo Transactions £ (Other than with RBI)</b>						
	<b>Amount</b>	<b>Rates (%PA)</b>		<b>Amount</b>	<b>Rates (%PA)</b>	
		<b>Minimum</b>	<b>Maximum</b>		<b>Minimum</b>	<b>Maximum</b>
1. Govt. of India Dated Securities	3,783	6.85 (1)	13.25 (30)	4,574	6.00 (1)	9.75 (29)
2. State Govt. Securities	—	—	—	50	6.95 (2)	—
3. 91 Day Treasury Bills	70	8.25 (1)	8.40 (4)	—	—	—
4. 182 Day Treasury Bills	—	—	—	—	—	—
5. 364 Day Treasury Bills	393	6.95 (1)	9.75 (4)	1,170	6.75 (1)	7.50 (9)
<b>IV. RBI : Repo £^</b>	—	—	—	<b>4,000</b>	<b>6.50</b>	—
<b>: Reverse Repo !</b>	<b>18,607</b>	<b>7.00</b>	<b>8.50</b>	<b>35</b>	<b>7.00</b>	<b>8.50</b>

@ : 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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