

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

(Amount in Rs. crore)

Item	For the Week Ended Oct. 26, 2001			For the Week Ended Nov. 2, 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	—	—	—	5	—	—
2002-03 \$	243	6.8332	7.1799	247	6.8445	6.9297
2003-04	595	6.9665	7.2347	740	6.9351	7.0658
2004-05	65	7.2080	7.3174	194	7.1415	7.2221
2005-06	471	7.1397	7.4336	335	7.0888	7.2336
2006-07	306	7.2218	7.5498	460	7.2134	7.4821
2007-10	2,191	7.7787	9.4649	2,512	7.6556	9.2831
2010-11	764	8.4557	9.5357	971	8.0493	9.3577
Beyond 2011	17,429	8.8300	10.0401	23,774	8.3164	9.9427
2. State Government Securities	151	9.0115	9.5091	185	9.2874	9.6094
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	18	5.6718	7.6614	12	—	—
(b) 15 - 91 Days	340	5.9496	7.0607	462	6.4452	6.8814
(c) 92 - 182 Days	75	6.7813	7.1004	6	—	—
(d) 183 - 364 Days	907	6.7108	7.2302	602	6.6816	6.8811
II. RBI* : Sales	20			0.42		
: Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	4,574	6.00 (1)	9.75 (29)	4,997	5.00 (1)	15.28 (20)
2. State Govt. Securities	50	6.95 (2)	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 182 Day Treasury Bills	—	—	—	—	—	—
5. 364 Day Treasury Bills	1,170	6.75 (1)	7.50 (9)	280	6.90 (1)	8.40 (6)
IV. RBI : Repo £^	4,000	6.50	—	—	—	—
: Reverse Repo !	35	7.00	8.50	17,925	—	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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