

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

(Amount in Rs. crore)

Item	For the Week Ended Nov. 2, 2001			For the Week Ended Nov. 9, 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 \$	247	6.8445	6.9297	297	6.7977	7.0014
2003-04	740	6.9351	7.0658	958	6.8887	7.0143
2004-05	194	7.1415	7.2221	20	7.1477	7.2202
2005-06	335	7.0888	7.2336	345	7.0814	7.6964
2006-07	460	7.2134	7.4821	276	7.1946	7.3600
2007-10	2,512	7.6556	9.2831	2,149	7.6356	9.0951
2010-11	971	8.0493	9.3577	941	8.4169	9.1906
Beyond 2011	23,774	8.3164	9.9427	22,682	7.7924	9.7078
2. State Government Securities						
	185	9.2874	9.6094	200	8.8486	9.4364
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	12	—	—	87	5.1186	6.0819
(b) 15 - 91 Days	462	6.4452	6.8814	653	6.0097	6.7314
(c) 92 - 182 Days	6	—	—	87	6.6517	6.7259
(d) 183 - 364 Days	602	6.6816	6.8811	1,755	6.6817	6.8810
II. RBI* : Sales						
	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	4,997	5.00 (1)	15.28 (20)	5,708	6.25 (1)	10.20 (15)
2. State Govt. Securities	—	—	—	5	6.40 (4)	—
3. 91 Day Treasury Bills	—	—	—	25	6.40 (3)	—
4. 182 Day Treasury Bills	—	—	—	—	—	—
5. 364 Day Treasury Bills	280	6.90 (1)	8.40 (6)	547	6.25 (2)	6.60 (15)
IV. RBI : Repo £^	—	—	—	33,520	6.50	—
 : Reverse Repo !	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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