

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

(Amount in Rs. crore)

Item	For the Week Ended Nov. 9, 2001			For the Week Ended Nov. 16, 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 \$	297	6.7977	7.0014	252	6.8176	6.8521
2003-04	958	6.8887	7.0143	288	6.9297	6.9663
2004-05	20	7.1477	7.2202	61	7.0064	7.2541
2005-06	345	7.0814	7.6964	40	7.0735	7.1442
2006-07	276	7.1946	7.3600	88	7.2421	7.3600
2007-10	2,149	7.6356	9.0951	977	7.6714	8.9948
2010-11	941	8.4169	9.1906	609	7.7442	9.1039
Beyond 2011	22,682	7.7924	9.7078	12,495	8.1141	9.4371
2. State Government Securities	200	8.8486	9.4364	76	8.4234	9.3030
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	87	5.1186	6.0819	37	5.0351	6.2826
(b) 15 - 91 Days	653	6.0097	6.7314	196	6.4793	6.6816
(c) 92 - 182 Days	87	6.6517	6.7259	74	6.6318	6.7614
(d) 183 - 364 Days	1,755	6.6817	6.8810	205	6.7015	6.7814
<b>II. RBI* : Sales</b>						
: Purchase	—	—	—	—	—	—
<b>III.Repo Transactions ₹ (Other than with RBI)</b>						

	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	5,708	6.25 (1)	10.20 (15)	3,608	4.00 (1)	8.60 (14)
2. State Govt. Securities	5	6.40 (4)	—	20	6.50 (14)	—
3. 91 Day Treasury Bills	25	6.40 (3)	—	30	6.20 (2)	—
4. 182 Day Treasury Bills	—	—	—	—	—	—
5. 364 Day Treasury Bills	547	6.25 (2)	6.60 (15)	290	6.20 (2)	6.60 (14)
<b>IV. RBI : Repo ₹^</b>	<b>33,520</b>	<b>6.50</b>	—	<b>5,805</b>	<b>6.50</b>	—
: 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'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.

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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