

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

(Amount in Rs. crore)

Item	For the Week Ended Nov. 16, 2001			For the Week Ended Nov. 23, 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 \$	252	6.8176	6.8521	634	6.6183	7.3489
2003-04	288	6.9297	6.9663	503	6.8116	6.9407
2004-05	61	7.0064	7.2541	161	7.0548	7.1397
2005-06	40	7.0735	7.1442	169	7.0118	7.0917
2006-07	88	7.2421	7.3600	878	6.7945	7.2727
2007-10	977	7.6714	8.9948	2,430	7.3676	8.6228
2010-11	609	7.7442	9.1039	1,521	7.7651	8.9903
Beyond 2011	12,495	8.1141	9.4371	29,114	7.9804	9.8087
2. State Government Securities	76	8.4234	9.3030	161	7.8165	9.1530
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	37	5.0351	6.2826	38	3.3858	6.5361
(b) 15 - 91 Days	196	6.4793	6.6816	409	6.3460	6.7316
(c) 92 - 182 Days	74	6.6318	6.7614	106	6.5654	6.7514
(d) 183 - 364 Days	205	6.7015	6.7814	1,055	6.5820	6.8114
II. RBI* : Sales	—			6		
: Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	3,608	4.00 (1)	8.60 (14)	7,648	6.10 (1)	8.20 (30)
2. State Govt. Securities	20	6.50 (14)	—	—	—	—
3. 91 Day Treasury Bills	30	6.20 (2)	—	30	6.25 (3)	—
4. 364 Day Treasury Bills	290	6.20 (2)	6.60 (14)	822	6.25 (1)	6.80 (3)
IV. RBI : Repo £^	5,805	6.50	—	39,790	6.50	—
: 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

Annual subscription for 2001 Weekly Statistical Supplement is **Rs.400** (inclusive of postage) in India and **US \$80** abroad, inclusive of postage by air mail. Price per copy is **Rs.8**.

Printed and Published by **Deba Prasad Rath** for the **Reserve Bank of India**, at **Printridge**,
24-B, Ambalal Doshi Marg, Hamam Street, Fort, Mumbai - 400 001.

Registration No. RN 43801/86
Mumbai - 400 001.
REGISTERED NO.
Tech/47-400/MBI/2001