

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

(Amount in Rs. crore)

Item	For the Week Ended Dec. 14, 2001			For the Week Ended Dec. 21, 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	—	—	—	—	—	—
2002-03 \$	330	6.8392	7.0675	29	6.8896	6.9199
2003-04	245	6.9594	7.0885	242	6.9675	7.1329
2004-05	75	7.1384	7.2885	10	7.2201	—
2005-06	56	6.4963	7.3514	177	7.1333	7.3342
2006-07	234	7.2238	7.3762	187	7.2414	7.9923
2007-10	1,501	6.7918	8.4158	906	6.8079	7.9370
2010-11	725	7.0055	8.6815	225	7.1376	8.5158
Beyond 2011	18,906	7.3937	8.9172	9,304	7.4342	8.8081
2. State Government Securities	104	7.7075	9.5468	67	8.3467	10.0930
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	52	4.0354	6.4815	196	6.2255	6.9901
(b) 15 - 91 Days	277	6.2551	7.2303	501	6.2173	6.8834
(c) 92 - 182 Days	18	6.7376	6.7614	237	6.4239	7.0306
(d) 183 - 364 Days	254	6.6520	6.9211	67	6.6998	6.8711
II. RBI* : Sales	1,364			—		
 : Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	6,366	6.25 (1)	10.25 (31)	7,146	6.25 (1)	9.00 (29)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	50	6.45 (3)	—
4. 364 Day Treasury Bills	498	6.40 (1)	8.25 (6)	275	6.45 (1)	6.80 (3)
IV. RBI : Repo £^	485	6.50	—	6,225	6.50	—
 : Reverse Repo !	4,400	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'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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