

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

(Amount in Rs. crore)

Item	For the Week Ended Dec. 21, 2001			For the Week Ended Dec. 28, 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 \$	29	6.8896	6.9199	47	6.6356	7.3435		
2003-04	242	6.9675	7.1329	183	7.0988	7.4182		
2004-05	10	7.2201	—	141	7.4298	7.6071		
2005-06	177	7.1333	7.3342	38	7.2519	7.2595		
2006-07	187	7.2414	7.9923	140	7.3384	7.7773		
2007-10	906	6.8079	7.9370	674	6.9891	8.4233		
2010-11	225	7.1376	8.5158	153	8.0961	8.6190		
Beyond 2011	9,304	7.4342	8.8081	6,129	8.0194	9.2924		
2. State Government Securities	67	8.3467	10.0930	129	8.2949	9.1642		
3. Treasury Bills (Residual Maturity in Days)								
(a) Upto 14 Days	196	6.2255	6.9901	276	6.5908	8.0098		
(b) 15 - 91 Days	501	6.2173	6.8834	556	6.0673	7.3797		
(c) 92 - 182 Days	237	6.4239	7.0306	20	7.1304	7.6244		
(d) 183 - 364 Days	67	6.6998	6.8711	463	6.8121	7.4794		
II. RBI* : Sales	—			2				
 : Purchase	—			—				
III. Repo Transactions £ (Other than with RBI)								
	Amount	Rates (%PA)			Amount	Rates (%PA)		
		Minimum	Maximum		Minimum	Maximum		
1. Govt. of India Dated Securities	7,146	6.25	(1) 9.00	(29)	8,460	6.40	(1) 11.50	(15)
2. State Govt. Securities	—	—	—		—	—	—	
3. 91 Day Treasury Bills	50	6.45	(3) —		50	7.40	(4) —	
4. 364 Day Treasury Bills	275	6.45	(1) 6.80	(3)	341	6.75	(1) 8.00	(3)
IV. RBI : Repo £^	6,225	6.50	—		—	—	—	
 : Reverse Repo !	—	—	—		250	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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