

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

(Amount in Rs. crore)

Item	For the Week Ended Dec. 28, 2001			For the Week Ended Jan. 4, 2002		
	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 \$	47	6.6356	7.3435	231	6.5028	7.1174
2003-04	183	7.0988	7.4182	354	7.0639	7.3573
2004-05	141	7.4298	7.6071	122	7.2557	7.5479
2005-06	38	7.2519	7.2595	346	7.2049	7.4734
2006-07	140	7.3384	7.7773	371	7.2783	7.6731
2007-10	674	6.9891	8.4233	897	6.9307	8.4203
2010-11	153	8.0961	8.6190	349	7.7742	8.4744
Beyond 2011	6,129	8.0194	9.2924	15,753	7.8473	9.5784
2. State Government Securities	129	8.2949	9.1642	72	8.4459	9.9535
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	276	6.5908	8.0098	48	6.7256	7.0293
(b) 15 - 91 Days	556	6.0673	7.3797	409	6.4263	7.5793
(c) 92 - 182 Days	20	7.1304	7.6244	161	6.8312	7.0807
(d) 183 - 364 Days	463	6.8121	7.4794	552	6.8810	7.2302
<b>II. RBI* : Sales</b>	<b>2</b>			<b>84</b>		
<b>: Purchase</b>	—			—		
<b>III. Repo Transactions £ (Other than with RBI)</b>						
	<b>Amount</b>	<b>Rates (%PA)</b>		<b>Amount</b>	<b>Rates (%PA)</b>	
		<b>Minimum</b>	<b>Maximum</b>		<b>Minimum</b>	<b>Maximum</b>
1. Govt. of India Dated Securities	8,460	6.40	(1) 11.50	(15)	10,123	4.00 (1) 10.25 (18)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	50	7.40	(4) —	(5)	65	6.40 (5) 6.50 (5)
4. 364 Day Treasury Bills	341	6.75	(1) 8.00	(3)	219	6.40 (1) 7.75 (5)
<b>IV. RBI : Repo £^</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>8,700</b>	<b>6.50</b>
<b>: Reverse Repo !</b>	<b>250</b>	<b>8.50</b>	<b>—</b>	<b>—</b>	<b>14</b>	<b>6.50</b>

@ : 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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