

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

(Amount in Rs. crore)

Item	For the Week Ended Jan. 4, 2002			For the Week Ended Jan. 11, 2002		
	Amount YTM (%PA) Indicative**		Indicative**	Amount YTM (%PA) Indicative**		Indicative**
	2	3		4	5	
I. Outright Transactions						
1. Govt. of India Dated Securities						
Maturing in the year						
2001-02	—	—	—	—	—	—
2002-03 \$	231	6.5028	7.1174	59	6.7569	7.2936
2003-04	354	7.0639	7.3573	710	7.0460	7.1110
2004-05	122	7.2557	7.5479	16	7.2147	7.2565
2005-06	346	7.2049	7.4734	339	7.1536	7.2263
2006-07	371	7.2783	7.6731	398	7.2070	7.3219
2007-10	897	6.9307	8.4203	1,444	6.9886	8.2013
2010-11	349	7.7742	8.4744	1,050	7.3838	8.3766
Beyond 2011	15,753	7.8473	9.5784	22,145	7.8334	8.7121
2. State Government Securities	72	8.4459	9.9535	178	8.2822	9.9382
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	48	6.7256	7.0293	90	6.2498	6.5896
(b) 15 - 91 Days	409	6.4263	7.5793	1,135	6.0078	6.9810
(c) 92 - 182 Days	161	6.8312	7.0807	92	6.7641	6.7847
(d) 183 - 364 Days	552	6.8810	7.2302	1,506	6.7614	6.9976
II. RBI* : Sales	84			—		
: Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	10,123	4.00 (1)	10.25 (18)	12,298	6.00 (1)	8.50 (15)
2. State Govt. Securities	—	—	—	20	6.30 (4)	—
3. 91 Day Treasury Bills	65	6.40 (5)	6.50 (5)	155	6.15 (3)	6.40 (8)
4. 364 Day Treasury Bills	219	6.40 (1)	7.75 (5)	710	6.15 (1)	6.65 (7)
IV. RBI : Repo £^	8,700	6.50	—	47,250	6.50	—
: Reverse Repo !	14	6.50	—	16	6.50	—

@ : 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.

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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