

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Jan. 25, 2002			For the Week Ended Feb. 1, 2002		
	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 \$	36	6.8170	6.9022	106	6.5711	6.6897
2003-04	646	6.8086	7.0432	528	6.5844	6.8783
2004-05	126	7.0068	7.1499	106	6.8269	6.8722
2005-06	643	6.9415	7.3736	417	6.8002	7.1741
2006-07	439	7.0067	7.1935	258	6.8841	7.0572
2007-10	1,694	6.9965	8.0354	2,216	6.9526	7.6933
2010-11	725	7.4123	8.1872	1,298	7.3649	8.0538
Beyond 2011	25,607	7.6631	8.9536	28,637	7.5658	8.5042
2. State Government Securities	262	8.0024	9.8848	221	8.1634	9.7048
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	129	3.2402	6.7352	163	3.2948	6.6299
(b) 15 - 91 Days	575	5.7994	6.9307	577	6.0374	6.6616
(c) 92 - 182 Days	31	6.5520	6.5819	92	6.4920	6.5769
(d) 183 - 364 Days	1,169	6.5819	6.8794	299	6.5299	6.6817
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	8,844	6.00	(1) 8.75	(32)	8,409	5.00 (1) 8.50 (17)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	92	6.40 (1) 6.75 (4)
4. 364 Day Treasury Bills	634	6.25	(1) 6.65	(4)	—	—
IV. RBI : Repo £^	20,885	6.50	—	—	18,520	6.50
: Reverse Repo !	32	6.50	—	—	32	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.

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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