

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

(Amount in Rs. crore)

Item	For the Week Ended Feb. 1, 2002		For the Week Ended Feb. 8, 2002			
	Amount	YTM (%PA)		Amount	YTM (%PA)	
		Indicative**			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 \$	106	6.5711	6.6897	174	6.4298	6.5511
2003-04	528	6.5844	6.8783	877	6.4350	6.7131
2004-05	106	6.8269	6.8722	290	6.5585	7.0183
2005-06	417	6.8002	7.1741	126	6.6194	7.0602
2006-07	258	6.8841	7.0572	495	6.5764	6.9133
2007-10	2,216	6.9526	7.6933	2,695	6.6338	7.8444
2010-11	1,298	7.3649	8.0538	1,051	7.2044	8.2829
Beyond 2011	28,637	7.5658	8.5042	33,162	7.3227	8.3275
2. State Government Securities	221	8.1634	9.7048	208	7.5748	8.5749
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	163	3.2948	6.6299	88	4.3225	6.5221
(b) 15 - 91 Days	577	6.0374	6.6616	584	5.8335	6.5319
(c) 92 - 182 Days	92	6.4920	6.5769	18	6.2828	6.3925
(d) 183 - 364 Days	299	6.5299	6.6817	609	6.3459	6.5221
<b>II. RBI* : Sales</b>	<b>6</b>			<b>16</b>		
: Purchase	—			—		
<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	8,409	5.00 (1)	8.50 (17)	7,791	5.25 (1)	8.00 (21)
2. State Govt. Securities	—	—	—	15	6.25 (3)	—
3. 91 Day Treasury Bills	92	6.40 (1)	6.75 (4)	65	6.40 (1)	6.65 (5)
4. 364 Day Treasury Bills	—	—	—	444	6.35 (1)	6.75 (14)
<b>IV. RBI : Repo £^</b>	<b>18,520</b>	<b>6.50</b>	<b>—</b>	<b>30,980</b>	<b>6.50</b>	<b>—</b>
: Reverse Repo !	<b>32</b>	<b>6.50</b>	<b>—</b>	<b>49</b>	<b>6.50</b>	<b>8.50</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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