

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

(Amount in Rs. crore)

Item	For the Week Ended Feb. 15, 2002			For the Week Ended Feb. 22, 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 \$	580	6.0760	6.8052	59	6.0860	6.292
2003-04	671	6.3092	6.4736	941	6.3421	6.507
2004-05	126	6.4629	6.5189	—	—	—
2005-06	146	5.0007	6.5474	176	6.4935	7.423
2006-07	442	6.4981	6.7987	156	6.5272	6.787
2007-10	2,047	6.4911	7.5156	1,048	6.5854	7.140
2010-11	977	7.0827	7.6724	190	7.0886	7.445
Beyond 2011	32,291	6.2134	8.3982	14,339	6.5659	8.347
2. State Government Securities	233	7.5332	9.6834	116	7.6874	9.098
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	175	4.2482	6.4337	332	5.7634	7.484
(b) 15 - 91 Days	585	5.6620	6.4923	325	5.6163	6.482
(c) 92 - 182 Days	25	6.2829	6.3227	16	6.1288	6.282
(d) 183 - 364 Days	395	6.2329	6.6816	469	6.2429	6.631
II. RBI* : Sales						
: Purchase	—	—	—	—	—	—
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	7,471	5.50 (1)	8.60 (15)	8,328	5.50 (1)	9.50 (44)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	46	6.50 (1)	7.25 (3)
4. 364 Day Treasury Bills	860	6.40 (1)	6.80 (14)	638	6.25 (1)	8.00 (7)
IV. RBI : Repo £^	26,560	6.50	—	10,015	6.50	—
: Reverse Repo !	37	6.50	—	37	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's (% 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

Annual subscription for 2002 Weekly Statistical Supplement is **Rs.400** (inclusive of postage) in India and **US \$80** abroad, inclusive of postage by air mail. Price per copy is **Rs.8**. Printed and Published by **Deba Prasad Rath** for the **Reserve Bank**

of India, Mumbai - 400 001. at **Printrite**, 24-B, Ambalal Doshi Marg, Hamam Street, Fort, Mumbai - 400 001.