

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

(Amount in Rs. crore)

Item	For the Week Ended Feb. 22, 2002		For the Week Ended Mar. 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 \$	59	6.0860	6.2925	36	6.3398	6.4297
2003-04	941	6.3421	6.5071	443	6.3829	6.5981
2004-05	—	—	—	250	6.5240	6.5978
2005-06	176	6.4935	7.4230	122	6.4980	6.6006
2006-07	156	6.5272	6.7871	44	6.5615	6.7537
2007-10	1,048	6.5854	7.1405	333	6.6649	7.2899
2010-11	190	7.0886	7.4458	97	7.1296	7.3489
Beyond 2011	14,339	6.5659	8.3476	8,924	7.1932	8.5577
2. State Government Securities	116	7.6874	9.0982	131	7.6911	8.1004
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	332	5.7634	7.4840	39	5.6218	5.7188
(b) 15 - 91 Days	325	5.6163	6.4825	184	5.9355	6.5814
(c) 92 - 182 Days	16	6.1288	6.2829	30	6.3895	6.3932
(d) 183 - 364 Days	469	6.2429	6.6318	129	6.0181	6.4031
II. RBI* : Sales	—			5		
 : Purchase	—			—		
III.Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	8,328	5.50 (1)	9.50 (44)	5,095	6.00 (1)	8.25 (16)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	46	6.50 (1)	7.25 (3)	—	—	—
4. 364 Day Treasury Bills	638	6.25 (1)	8.00 (7)	1,088	6.50 (1)	6.95 (7)
IV. RBI : Repo £^	10,015	6.50	—	6,755	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 (% 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**.