

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

(Amount in Rs. crore)

Item	For the Week Ended Mar. 8, 2002			For the Week Ended Mar. 15, 2002		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) 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 \$	310	5.9134	6.4209	56	6.0960	6.1258
2003-04	634	6.1919	6.6854	567	6.2154	6.4721
2004-05	190	6.2389	6.5890	80	6.3888	6.3888
2005-06	158	6.3933	6.8494	24	6.5345	6.9246
2006-07	238	6.4870	6.9709	43	6.6977	6.8191
2007-10	1,657	6.7111	7.5139	492	6.8760	7.8462
2010-11	345	7.1203	7.6507	409	7.4415	7.8857
Beyond 2011	16,217	7.1824	8.2597	8,401	7.3691	8.6064
2. State Government Securities	229	7.4664	8.9128	105	7.9999	8.4132
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	61	3.6532	7.2829	78	5.2990	6.2475
(b) 15 - 91 Days	356	5.9620	6.5821	152	5.7902	6.4823
(c) 92 - 182 Days	15	5.9231	6.1131	120	6.0733	6.1544
(d) 183 - 364 Days	104	6.0833	6.3341	116	6.0909	6.2728
<b>II. RBI* : Sales</b>	<b>30</b>			<b>5</b>		
<b>: Purchase</b>	<b>—</b>			<b>—</b>		
<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	10,931	5.00 (1)	9.75 (69)	10,080	5.75 (1)	8.50 (15)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	95	6.00 (2)	6.00 (3)	—	—	—
4. 364 Day Treasury Bills	1,145	5.90 (1)	7.40 (8)	893	6.00 (1)	7.00 (11)
<b>IV. RBI : Repo £^</b>	<b>20,880</b>	<b>6.00</b>	<b>6.50</b>	<b>3,130</b>	<b>6.00</b>	<b>—</b>
<b>: Reverse Repo !</b>	<b>37</b>	<b>6.50</b>	<b>—</b>	<b>23</b>	<b>6.50</b>	<b>—</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'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

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