

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

(Amount in Rs. crore)

Item	For the Week Ended Mar. 15, 2002			For the Week Ended Mar. 22, 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 \$	56	6.0960	6.1258	200	6.2059	6.4657
2003-04	567	6.2154	6.4721	285	6.1163	6.4032
2004-05	80	6.3888	6.3888	41	6.4083	6.4888
2005-06	24	6.5345	6.9246	150	6.4287	6.8412
2006-07	43	6.6977	6.8191	154	6.5332	6.7100
2007-10	492	6.8760	7.8462	2,099	6.6165	7.8081
2010-11	409	7.4415	7.8857	700	7.3228	7.6982
Beyond 2011	8,401	7.3691	8.6064	14,379	6.9232	8.6046
2. State Government Securities	105	7.9999	8.4132	383	7.6170	9.4534
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	78	5.2990	6.2475	92	7.2815	7.2829
(b) 15 - 91 Days	152	5.7902	6.4823	560	5.8092	6.1829
(c) 92 - 182 Days	120	6.0733	6.1544	94	5.9956	6.1525
(d) 183 - 364 Days	116	6.0909	6.2728	257	6.0805	6.6318
<b>II. RBI* : Sales</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	10,080	5.75 (1)	8.50 (15)	13,074	5.50 (1)	8.60 (170)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 364 Day Treasury Bills	893	6.00 (1)	7.00 (11)	505	6.15 (1)	7.25 (14)
<b>IV. RBI : Repo £^</b>	<b>3,130</b>	<b>6.00</b>	<b>—</b>	<b>17,520</b>	<b>6.00</b>	<b>—</b>
<b>: Reverse Repo !</b>	<b>23</b>	<b>6.50</b>	<b>—</b>	<b>36</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 (% 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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