

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

(Amount in Rs. crore)

Item	For the Week Ended Mar. 22, 2002			For the Week Ended Mar. 29, 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 \$	200	6.2059	6.4657	317	4.2929	6.4423
2003-04	285	6.1163	6.4032	787	6.1117	6.3304
2004-05	41	6.4083	6.4888	205	6.3414	6.3842
2005-06	150	6.4287	6.8412	226	6.3262	6.7803
2006-07	154	6.5332	6.7100	253	6.4018	6.5700
2007-10	2,099	6.6165	7.8081	1,242	6.5770	7.5742
2010-11	700	7.3228	7.6982	384	7.1692	7.7274
Beyond 2011	14,379	6.9232	8.6046	8,142	7.3472	8.2155
2. State Government Securities	383	7.6170	9.4534	193	7.6600	8.1639
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	92	7.2815	7.2829	30	3.6407	6.4815
(b) 15 - 91 Days	560	5.8092	6.1829	219	5.8521	6.2331
(c) 92 - 182 Days	94	5.9956	6.1525	85	5.9696	6.2804
(d) 183 - 364 Days	257	6.0805	6.6318	212	6.0091	6.3313
<b>II. RBI* : Sales</b>	—			<b>2</b>		
<b>: Purchase</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	13,074	5.50 (1)	8.60 (170)	9,051	4.00 (1)	8.00 (160)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 364 Day Treasury Bills	505	6.15 (1)	7.25 (14)	209	6.25 (1)	6.75 (3)
<b>IV. RBI : Repo £^</b>	<b>17,520</b>	<b>6.00</b>	—	<b>8,448</b>	<b>6.00</b>	—
<b>: Reverse Repo !</b>	<b>36</b>	<b>6.50</b>	—	<b>2,443</b>	<b>6.50</b>	<b>8.00</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.

**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**.