

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

(Amount in Rs. crore)

Item	For the Week Ended Mar. 29, 2002			For the Week Ended Apr. 5, 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						
2002-03 \$	317	4.2929	6.4423	19	—	—
2003-04	787	6.1117	6.3304	557	6.0999	6.3423
2004-05	205	6.3414	6.3842	50	6.2578	6.3957
2005-06	226	6.3262	6.7803	206	6.2500	6.7704
2006-07	253	6.4018	6.5700	300	6.3434	6.5246
2007-08	94	6.5770	6.7602	208	6.4688	7.3119
2008-11	1,531	6.8053	7.7274	3,101	6.6319	7.6145
2011-12	2,987	7.3472	8.2155	7,628	7.0534	8.2155
Beyond 2012	5,155	7.3675	8.1759	20,916	6.8012	8.0748
2. State Government Securities	193	7.6600	8.1639	264	7.7001	9.3409
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	30	3.6407	6.4815	67	5.9820	6.0839
(b) 15 - 91 Days	219	5.8521	6.2331	398	5.7228	6.1326
(c) 92 - 182 Days	85	5.9696	6.2804	131	5.9518	6.1303
(d) 183 - 364 Days	212	6.0091	6.3313	710	6.0027	6.1353
<b>II. RBI* : Sales</b>	<b>2</b>			<b>27</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	9,051	4.00	(1) 8.00	9,561	4.00	(1) 8.00
2. State Govt. Securities	—	—	—	25	6.20	(6) —
3. 91 Day Treasury Bills	—	—	—	38	5.50	(1) 6.05
4. 364 Day Treasury Bills	209	6.25	(1) 6.75	586	5.80	(1) 6.45
<b>IV. RBI : Repo £^</b>	<b>8,448</b>	<b>6.00</b>	<b>—</b>	<b>80,120</b>	<b>6.00</b>	<b>—</b>
<b>: Reverse Repo !</b>	<b>2,443</b>	<b>6.50</b>	<b>8.00</b>	<b>1,015</b>	<b>8.00</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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