

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

(Amount in Rs. crore)

Item	For the Week Ended Feb. 21, 2003			For the Week Ended Feb. 28, 2003		
	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 \$						
	—	—	—	—	—	—
	455	5.7189	6.0393	395	5.8964	6.1528
	25	6.1028	—	310	5.0614	6.2163
	34	5.9216	6.0340	60	5.1268	6.2148
	45	5.9811	6.1578	30	5.1715	6.3015
	19	6.0120	6.1816	75	5.2607	6.4017
	3,427	6.0871	6.8253	2,643	5.2291	7.5469
	2,451	6.2384	6.7889	1,438	5.4126	7.1334
	15,391	6.1905	7.4132	11,865	6.1989	8.0683
Beyond 2012						
	152	6.7027	7.0966	234	6.7982	7.1599
2. State Government Securities						
3. Treasury Bills (Residual Maturity in Days)						
	35	5.4798	5.6793	74	5.7352	6.0826
	1,438	5.3763	5.8239	710	5.4332	6.0827
	95	5.5648	5.6445	82	5.8637	5.9836
	430	5.5946	5.9337	624	5.7309	6.0335
<b>II. RBI* : Sales</b>						
	6			—		
<b>: Purchase</b>						
	—			—		
<b>III. Repo Transactions £ (Other than with RBI)</b>						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	11,421	4.00 (1)	6.85 (14)	14,167	5.15 (1)	8.00 (14)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	855	5.10 (1)	5.35 (7)	309	5.35 (1)	6.40 (3)
4. 364 Day Treasury Bills	3,107	4.00 (1)	5.50 (7)	2,409	5.20 (1)	6.65 (8)
<b>IV. RBI : Repo £^</b>	<b>35,095</b>	<b>5.50</b>	<b>—</b>	<b>2,070</b>	<b>5.50</b>	<b>—</b>
<b>: Reverse Repo !</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>1,302</b>	<b>6.25</b>	<b>7.50</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