

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

(Amount in Rs. crore)

Item	For the Week Ended Apr. 5, 2002			For the Week Ended Apr. 12, 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 \$	19	—	—	358	5.6923	6.4254
2003-04	557	6.0999	6.3423	379	6.0311	6.2273
2004-05	50	6.2578	6.3957	85	6.2495	6.3380
2005-06	206	6.2500	6.7704	3,730	6.2462	6.3467
2006-07	300	6.3434	6.5246	100	6.3692	6.4873
2007-08	208	6.4688	7.3119	152	6.4850	6.6603
2008-11	3,101	6.6319	7.6145	4,089	6.6229	7.4629
2011-12	7,628	7.0534	8.2155	7,523	6.8411	7.4338
Beyond 2012	20,916	6.8012	8.0748	15,756	6.7871	7.8275
2. State Government Securities	264	7.7001	9.3409	373	7.6003	8.2927
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	67	5.9820	6.0839	55	5.7263	6.2475
(b) 15 - 91 Days	398	5.7228	6.1326	459	5.5502	6.1377
(c) 92 - 182 Days	131	5.9518	6.1303	52	5.9235	5.9837
(d) 183 - 364 Days	710	6.0027	6.1353	799	—	6.1228
<b>II. RBI* : Sales</b>	<b>27</b>			<b>5,280</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	9,561	4.00 (1)	8.00(60)	13,525	5.60(1)	8.00(28)
2. State Govt. Securities	25	6.20 (6)	—	—	—	—
3. 91 Day Treasury Bills	38	5.50 (1)	6.05(3)	—	—	—
4. 364 Day Treasury Bills	586	5.80 (1)	6.45(3)	1,055	5.80(1)	6.15(14)
<b>IV. RBI : Repo £^</b>	<b>80,120</b>	<b>6.00</b>	<b>—</b>	<b>55,775</b>	<b>6.00</b>	<b>—</b>
<b>: Reverse Repo !</b>	<b>1,015</b>	<b>8.00</b>	<b>—</b>	<b>—</b>	<b>—</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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