

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

(Amount in Rs. crore)

Item	For the Week Ended Apr. 19, 2002			For the Week Ended Apr. 26, 2002		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
1	2	3	4	5	6	7
I. Outright Transactions						
1. Govt. of India Dated Securities						
Maturing in the year						
2002-03 \$	232	6.2209	6.4911	330	6.2100	6.7578
2003-04	369	6.1420	6.2165	515	6.1282	6.2798
2004-05	—	—	—	41	6.3577	—
2005-06	44	6.3080	6.3453	191	6.3465	6.4180
2006-07	65	6.4335	6.4757	181	6.4251	6.5115
2007-08	61	6.6192	6.6459	10	6.6089	6.6130
2008-11	638	6.6510	7.5260	1,309	6.8281	7.6051
2011-12	2,292	7.2214	7.4422	2,887	7.1899	7.4598
Beyond 2012	8,504	6.9061	9.5068	7,501	7.0117	7.9100
2. State Government Securities	169	7.6805	8.0966	241	7.7998	8.4118
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	41	5.4633	6.0697	69	5.5691	6.0697
(b) 15 - 91 Days	190	5.6862	6.0236	50	5.9332	6.2671
(c) 92 - 182 Days	231	5.9236	6.0223	33	5.8987	5.9065
(d) 183 - 364 Days	188	5.9075	6.4822	357	5.9228	6.1172
II. RBI* : Sales						
: Purchase						
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	8,471	5.80 (1)	8.50(91)	10,225	5.90(1)	8.50(31)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 364 Day Treasury Bills	630	6.05 (1)	6.65(9)	558	6.10(1)	6.65(3)
IV. RBI : Repo £^	15,420	6.00	—	15,885	6.00	—
: Reverse Repo !	583	6.50	8.00	30	6.50	—

@ : 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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