

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

(Amount in Rs. crore)

Item	For the Week Ended Apr. 26, 2002		For the Week Ended May 3, 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 \$	330	6.2100	6.7578	147	6.2677	6.4778
2003-04	515	6.1282	6.2798	462	6.1347	6.5472
2004-05	41	6.3577	—	—	—	—
2005-06	191	6.3465	6.4180	299	6.3357	6.6082
2006-07	181	6.4251	6.5115	65	6.3994	6.6776
2007-08	10	6.6089	6.6130	—	—	—
2008-11	1,309	6.8281	7.6051	1,020	6.7910	7.6832
2011-12	2,887	7.1899	7.4598	3,491	7.2135	7.4731
Beyond 2012	7,501	7.0117	7.9100	9,330	7.0103	8.0056
2. State Government Securities	241	7.7998	8.4118	107	7.5101	8.0516
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	69	5.5691	6.0697	9	6.0697	6.0697
(b) 15 - 91 Days	50	5.9332	6.2671	397	5.8062	6.2230
(c) 92 - 182 Days	33	5.8987	5.9065	32	5.8775	6.3027
(d) 183 - 364 Days	357	5.9228	6.1172	678	5.9591	6.3326
<b>II. RBI* : Sales</b>						
: Purchase	—	—	—	—	—	—
<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	10,225	5.90 (1)	8.50(31)	7,931	5.50(1)	8.50(28)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	5	6.25(1)	—
4. 364 Day Treasury Bills	558	6.10 (1)	6.65(3)	523	6.20(1)	7.50(4)
<b>IV. RBI : Repo £^</b>	<b>15,885</b>	<b>6.00</b>	<b>—</b>	<b>8,395</b>	<b>6.00</b>	<b>—</b>
: Reverse Repo !	<b>30</b>	<b>6.50</b>	<b>—</b>	<b>52</b>	<b>6.50</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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