

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

(Amount in Rs. crore)

Item	For the Week Ended May 24, 2002			For the Week Ended May 31, 2002						
	Amount		YTM (%PA) Indicative**	Amount		YTM (%PA) Indicative**				
	Minimum	Maximum	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 \$	31	7.2023	7.2393	25	7.1445	—				
2003-04	645	6.9309	7.1984	361	6.8070	7.0674				
2004-05	237	7.0505	7.4403	113	6.9864	7.1787				
2005-06	96	7.0526	7.4014	108	7.0184	7.2394				
2006-07	56	7.1881	7.3971	109	7.1546	7.2386				
2007-08	—	—	—	9	7.4273	—				
2008-11	2,426	7.3017	8.3597	2,296	7.3030	8.2119				
2011-12	1,261	7.5682	8.2786	2,633	7.5261	7.8564				
Beyond 2012	8,374	7.6095	9.0235	7,819	7.5949	8.7388				
2. State Government Securities	53	8.3994	8.5011	97	8.1199	8.4206				
3. Treasury Bills (Residual Maturity in Days)										
(a) Upto 14 Days	40	6.5555	7.7299	109	4.8620	7.2815				
(b) 15 - 91 Days	491	6.5041	7.0512	489	6.2326	6.8312				
(c) 92 - 182 Days	45	6.8168	6.8877	16	6.4663	6.5321				
(d) 183 - 364 Days	492	6.7255	6.9598	364	6.5764	6.9331				
<b>II. RBI* : Sales</b>	—			<b>1,515</b>						
<b>: Purchase</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	9,762	6.25	(1)	9.00	(98)	9,069	4.00	(1)	8.00	(87)
2. State Govt. Securities	—	—	—	—	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—	—	—	—	—
4. 364 Day Treasury Bills	71	6.50	(1)	7.50	(3)	111	6.00	(1)	6.40	(2)
<b>IV. RBI : Repo £^</b>	<b>3,000</b>	<b>6.00</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>37,923</b>	<b>6.00</b>	<b>—</b>	<b>—</b>	<b>—</b>
<b>: Reverse Repo !</b>	<b>610</b>	<b>6.50</b>	<b>8.00</b>	<b>8.00</b>	<b>8.00</b>	<b>28</b>	<b>6.50</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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