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

(Amount in Rs. crore)

| *Item* | For the Week Ended May 31, 2002 Amount | YTM (%PA) Indicative** | | For the Week Ended Jun. 7, 2002 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 $ | 25 | 7.1445 | - | 5 | 6.8090 | - |
| 2003-04 | 361 | 6.8070 | 7.0674 | 326 | 6.8008 | 6.9020 |
| 2004-05 | 113 | 6.9864 | 7.1787 | 110 | 7.0036 | 7.1312 |
| 2005-06 | 108 | 7.0184 | 7.2394 | 70 | 7.0127 | 7.0263 |
| 2006-07 | 109 | 7.1546 | 7.2386 | 40 | 7.1286 | 7.1560 |
| 2007-08 | 9 | 7.4273 | - | 40 | 7.2059 | 7.2688 |
| 2008-11 | 2,296 | 7.3030 | 8.2119 | 1,675 | 7.3377 | 8.0452 |
| 2011-12 | 2,633 | 7.5261 | 7.8564 | 1,366 | 7.5295 | 7.8805 |
| Beyond 2012 | 7,819 | 7.5949 | 8.7388 | 7,060 | 7.5656 | 8.6275 |
| 2. State Government Securities | 97 | 8.1199 | 8.4206 | 33 | 8.1006 | 8.1006 |
| 3. Treasury Bills (Residual Maturity in Days) | | | | | | |
| (a) Upto 14 Days | 109 | 4.8620 | 7.2815 | 42 | 6.2983 | 6.3789 |
| (b) 15 - 91 Days | 489 | 6.2326 | 6.8312 | 426 | 6.0600 | 6.5318 |
| © 92 - 182 Days | 16 | 6.4663 | 6.5321 | 45 | 6.4534 | 6.4750 |
| (d) 183 - 364 Days | 364 | 6.5764 | 6.9331 | 331 | 6.5220 | 6.6667 |
| **II. RBI* : Sales** | **1,515** | | | **111** | | |
| **: Purchase** | **-** | | | **-** | | |
| **III. Repo Transactions £ (Other than with RBI)** | | | | | | |
| | **Amount** | **Rates (%PA) Minimum** | **Maximum** | **Amount** | **Rates (%PA) Minimum** | **Maximum** |
| 1. Govt. of India Dated Securities | 9,069 | 4.00 (1) | 8.00 (87) | 8,067 | 5.65 (1) | 8.00 (30) |
| 2. State Govt. Securities | - | - | - | - | - | - |
| 3. 91 Day Treasury Bills | - | - | - | - | - | - |
| 4. 364 Day Treasury Bills | 111 | 6.00 (1) | 6.40 (2) | 165 | 5.80 (1) | 6.35 (5) |
| **IV. RBI : Repo £^** | **37,923** | **6.00** | **-** | **33,857** | **6.00** | **-** |
| **: Reverse Repo !** | **28** | **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 YTMs (% 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**