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

(Amount in Rs. crore)

| *Item* | For the Week Ended Dec. 27, 2002 | | | For the Week Ended Jan. 3, 2003 | | |
|---|---|---|---|---|---|---|
| | 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 $ | 2 | — | — | — | — | — |
| 2003-04 | 478 | 5.6183 | 5.8495 | 1,884 | 5.4577 | 5.7575 |
| 2004-05 | 63 | 5.7625 | 5.7845 | 50 | 5.6141 | 5.6813 |
| 2005-06 | 87 | 5.6368 | 5.8182 | 40 | 5.5586 | 5.6020 |
| 2006-07 | 130 | 5.7173 | 6.3449 | 40 | 5.5789 | 5.7054 |
| 2007-08 | 95 | 5.8027 | 5.9241 | 90 | 5.6193 | 5.7589 |
| 2008-11 | 2,009 | 5.8805 | 6.4630 | 2,603 | 5.6813 | 6.3852 |
| 2011-12 | 3,532 | 6.2076 | 6.4453 | 4,525 | 5.9569 | 6.3391 |
| Beyond 2012 | 27,906 | 6.2027 | 7.0217 | 38,535 | 5.9687 | 6.7944 |
| 2. State Government Securities | 367 | 6.3139 | 6.8994 | 450 | 6.0062 | 7.2858 |
| 3. Treasury Bills (Residual Maturity in Days) | | | | | | |
| (a) Upto 14 Days | 71 | 4.9943 | 5.7366 | 50 | 3.6543 | 5.4353 |
| (b) 15 - 91 Days | 1,164 | 5.1182 | 5.4751 | 1,183 | 5.1029 | 5.4650 |
| (c) 92 - 182 Days | 7 | 5.4849 | — | 5 | 5.4352 | — |
| (d) 183 - 364 Days | 709 | 5.4268 | 5.5186 | 489 | 5.3391 | 5.5049 |
| **II. RBI* : Sales** | **—** | | | **1** | | |
| **: Purchase** | **—** | | | **—** | | |

| **III.Repo Transactions £ (Other than with RBI)** | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Amount** | **Rates (%PA)** | | | | **Amount** | **Rates (%PA)** | | | |
| | | **Minimum** | | **Maximum** | | | **Minimum** | | **Maximum** | |
| 1. Govt. of India Dated Securities | 8,267 | 5.30 | (1) | 7.00 | (7) | 7,904 | 5.00 | (1) | 6.75 | (24) |
| 2. State Govt. Securities | — | — | | — | | — | — | | — | |
| 3. 91 Day Treasury Bills | 625 | 5.50 | (1) | 6.40 | (6) | 1,116 | 5.25 | (1) | 5.75 | (6) |
| 4. 364 Day Treasury Bills | 1,258 | 5.30 | (1) | 6.25 | (10) | 2,111 | 5.25 | (1) | 5.80 | (12) |
| **IV. RBI : Repo £^** | **7,250** | **5.50** | | **—** | | **46,545** | **5.50** | | **—** | |
| **: Reverse Repo !** | **—** | **—** | | **—** | | **—** | **—** | | **—** | |

@ : 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**
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