

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

(Amount in Rs. crore)

Item	For the Week Ended Jan. 3, 2003			For the Week Ended Jan. 10, 2003		
	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 \$						
	—	—	—	—	—	—
2003-04	1,884	5.4577	5.7575	641	5.3696	5.5347
2004-05	50	5.6141	5.6813	16	5.4862	5.5182
2005-06	40	5.5586	5.6020	227	5.5018	5.6078
2006-07	40	5.5789	5.7054	40	5.5654	5.6223
2007-08	90	5.6193	5.7589	106	5.6074	5.6913
2008-11	2,603	5.6813	6.3852	2,128	5.6727	6.0817
2011-12	4,525	5.9569	6.3391	3,862	5.9648	6.2113
Beyond 2012	38,535	5.9687	6.7944	29,253	5.9664	6.5090
2. State Government Securities	450	6.0062	7.2858	313	5.9480	6.6106
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	50	3.6543	5.4353	10	4.9508	5.3653
(b) 15 - 91 Days	1,183	5.1029	5.4650	1,289	5.1678	5.4951
(c) 92 - 182 Days	5	5.4352	—	—	—	—
(d) 183 - 364 Days	489	5.3391	5.5049	486	5.3073	5.4849
<b>II. RBI* : Sales</b>						
: Purchase	—	—	—	—	—	—
<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	7,904	5.00 (1)	6.75 (24)	9,438	4.00 (1)	6.50 (14)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	1,116	5.25 (1)	5.75 (6)	494	5.00 (1)	5.30 (7)
4. 364 Day Treasury Bills	2,111	5.25 (1)	5.80 (12)	2,193	5.00 (1)	5.50 (6)
<b>IV. RBI : Repo £^</b>	<b>46,545</b>	<b>5.50</b>	<b>—</b>	<b>37,950</b>	<b>5.50</b>	<b>—</b>
: 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 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>

The symbols used in WSS are: .. = Not available. — = Nil/Negligible. # = Provisional