

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

(Amount in Rs. crore)

Item	For the Week Ended Jan. 24, 2003			For the Week Ended Jan. 31, 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	398	5.2603	5.6708	168	5.4767	5.8335
2004-05	41	5.4336	5.4595	7	5.5478	5.5478
2005-06	51	5.4558	5.5174	77	5.6997	5.8254
2006-07	56	5.5078	5.5694	25	5.7813	5.8601
2007-08	40	5.5449	5.6217	10	5.6722	5.7632
2008-11	3,073	5.5901	6.1111	1,787	5.6547	6.5481
2011-12	4,212	5.8314	5.9967	3,259	5.8616	6.4413
Beyond 2012	28,255	5.8349	6.6356	18,503	5.8910	6.7632
2. State Government Securities	84	6.0722	6.2101	190	6.2708	6.6194
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	75	5.4845	6.0808	62	5.4815	5.5345
(b) 15 - 91 Days	1,423	5.3280	5.6345	1,330	5.3153	5.7342
(c) 92 - 182 Days	213	5.4662	5.5848	115	5.4161	5.6845
(d) 183 - 364 Days	682	5.4296	5.5847	361	5.4345	5.7842
<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	10,636	5.00 (1)	7.50 (7)	12,942	4.60 (1)	7.30 (14)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	1,098	5.50 (1)	6.10 (15)	1,441	5.10 (1)	6.00 (6)
4. 364 Day Treasury Bills	3,494	5.25 (1)	6.00 (14)	4,255	5.05 (1)	6.00 (6)
<b>IV. RBI : Repo £^</b>	<b>6,485</b>	<b>5.50</b>	—	<b>7,900</b>	<b>5.50</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> 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