

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

(Amount in Rs. crore)

Item	For the Week Ended Oct. 4, 2002			For the Week Ended Oct. 11, 2002		
	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 \$	—	—	—	25	6.1685	—
2003-04	426	5.8952	5.9587	566	5.9169	5.9758
2004-05	46	5.9609	6.0169	192	5.9593	6.0236
2005-06	5	—	—	36	5.9887	6.2066
2006-07	21	6.1335	—	27	6.0709	6.1023
2007-08	202	6.2453	6.3092	135	6.2130	6.5962
2008-11	2,344	6.4660	7.1791	3,523	6.4357	7.1554
2011-12	3,453	7.0830	7.2574	4,944	7.0355	7.2825
Beyond 2012	10,376	6.4616	7.9332	17,018	6.4365	7.9050
2. State Government Securities	130	7.7001	7.8047	260	6.7834	7.7710
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	—	—	—	335	5.6350	5.7858
(b) 15 - 91 Days	374	5.6545	5.7643	540	5.4853	5.7642
(c) 92 - 182 Days	61	5.7443	5.7840	67	5.6620	5.7542
(d) 183 - 364 Days	619	5.7642	5.8425	1,324	5.7439	5.8290
<b>II. RBI* : Sales</b>	<b>43</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	7,864	2.50 (1)	6.90 (17)	8,658	3.00 (1)	6.90 (16)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	30	5.50 (2)	—	105	5.55 (1)	—
4. 364 Day Treasury Bills	816	2.50 (1)	5.90 (5)	1,029	5.50 (1)	5.90 (6)
<b>IV. RBI : Repo £^</b>	<b>62,105</b>	<b>5.75</b>	<b>—</b>	<b>92,503</b>	<b>5.75</b>	<b>—</b>
<b>: Reverse Repo !</b>	<b>—</b>	<b>—</b>	<b>—</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's (% 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