

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

(Amount in Rs. crore)

Item	For the Week Ended Oct. 11, 2002			For the Week Ended Oct. 18, 2002		
	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 \$	25	6.1685	—	—	—	—
2003-04	566	5.9169	5.9758	236	5.9263	5.9661
2004-05	192	5.9593	6.0236	242	5.9895	6.0319
2005-06	36	5.9887	6.2066	45	5.9167	5.9940
2006-07	27	6.0709	6.1023	26	6.0687	7.0072
2007-08	135	6.2130	6.5962	102	6.1853	6.3112
2008-11	3,523	6.4357	7.1554	4,866	6.4092	7.1802
2011-12	4,944	7.0355	7.2825	3,753	6.9810	7.2205
Beyond 2012	17,018	6.4365	7.9050	20,122	6.4346	7.8919
2. State Government Securities	260	6.7834	7.7710	99	7.6212	7.6514
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	335	5.6350	5.7858	82	5.5342	5.8259
(b) 15 - 91 Days	540	5.4853	5.7642	560	5.5352	5.7843
(c) 92 - 182 Days	67	5.6620	5.7542	7	5.6344	—
(d) 183 - 364 Days	1,324	5.7439	5.8290	422	5.7294	5.8089
II. RBI* : Sales						
: Purchase	—	—	—	—	—	—
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	8,658	3.00 (1)	6.90 (16)	7,212	3.50 (1)	7.25 (15)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	105	5.55 (1)	—	50	5.60 (3)	—
4. 364 Day Treasury Bills	1,029	5.50 (1)	5.90 (6)	903	5.40 (1)	6.00 (6)
IV. RBI : Repo £^	92,503	5.75	—	55,677	5.75	—
: 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

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