

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

(Amount in Rs. crore)

Item	For the Week Ended Oct. 25, 2002			For the Week Ended Nov. 1, 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	6.0887	—	25	6.1457	—
2003-04	442	5.8163	5.9486	393	5.6780	5.9163
2004-05	203	5.9896	6.0246	288	5.8389	5.9960
2005-06	42	5.9450	6.0811	66	5.8800	5.9073
2006-07	120	6.0281	7.0077	30	5.9909	6.0437
2007-08	7	6.1961	—	130	6.1317	6.4036
2008-11	3,293	6.4238	7.1803	3,644	6.2365	7.0380
2011-12	3,288	6.9881	7.1601	4,828	6.8832	7.3272
Beyond 2012	18,720	6.4345	7.8337	22,219	6.3967	7.8310
2. State Government Securities	151	7.1506	7.6656	129	6.2512	7.6257
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	112	5.4848	5.8149	—	—	—
(b) 15 - 91 Days	648	5.5350	5.7446	775	5.4236	5.7642
(c) 92 - 182 Days	5	5.7441	—	12	5.5049	5.7441
(d) 183 - 364 Days	691	5.7442	5.7941	320	5.5348	5.7741
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	10,367	4.00 (1)	6.75 (21)	10,845	5.00 (1)	6.75 (84)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	15	5.40 (1)	—	—	—	—
4. 364 Day Treasury Bills	1,048	3.75 (1)	5.85 (4)	771	5.25 (1)	5.55 (4)
IV. RBI : Repo £^	65,527	5.75	—	55,926	5.50	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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