

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

(Amount in Rs. crore)

Item	For the Week Ended Nov. 1, 2002			For the Week Ended Nov. 8, 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	6.1457	—	25	6.1574	—
2003-04	393	5.6780	5.9163	195	5.8018	5.8556
2004-05	288	5.8389	5.9960	225	5.8571	5.9088
2005-06	66	5.8800	5.9073	72	5.9040	5.9085
2006-07	30	5.9909	6.0437	60	5.9825	6.2856
2007-08	130	6.1317	6.4036	85	6.1049	6.2584
2008-11	3,644	6.2365	7.0380	2,840	6.2816	7.0700
2011-12	4,828	6.8832	7.3272	3,372	6.7603	7.0090
Beyond 2012	22,219	6.3967	7.8310	20,186	6.3770	7.6323
2. State Government Securities	129	6.2512	7.6257	137	6.9010	7.6913
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	—	—	—	81	5.2431	6.0484
(b) 15 - 91 Days	775	5.4236	5.7642	417	5.0681	5.6248
(c) 92 - 182 Days	12	5.5049	5.7441	—	—	—
(d) 183 - 364 Days	320	5.5348	5.7741	809	5.5367	5.6346
II. RBI* : Sales	1			17		
:Purchase	—			—		
III. Repo Transactions ₹ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	10,845	5.00 (1)	6.75 (84)	4,648	5.20 (1)	6.50 (30)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 364 Day Treasury Bills	771	5.25 (1)	5.55 (4)	601	5.25 (1)	5.60 (7)
IV. RBI : Repo ₹^	55,926	5.50	5.75	48,708	5.50	—
: 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