

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

(Amount in Rs. crore)

Item	For the Week Ended Nov. 8, 2002			For the Week Ended Nov. 15, 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	6.1574	—	—	—	—
2003-04	195	5.8018	5.8556	825	5.5718	5.8475
2004-05	225	5.8571	5.9088	276	5.7854	5.9088
2005-06	72	5.9040	5.9085	186	5.8085	6.0284
2006-07	60	5.9825	6.2856	15	5.9069	5.9711
2007-08	85	6.1049	6.2584	130	6.0053	6.1705
2008-11	2,840	6.2816	7.0700	5,085	6.0777	7.0700
2011-12	3,372	6.7603	7.0090	7,577	6.5203	6.9694
Beyond 2012	20,186	6.3770	7.6323	31,357	6.3559	7.5499
2. State Government Securities	137	6.9010	7.6913	168	6.7018	7.7603
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	81	5.2431	6.0484	39	4.4778	6.0333
(b) 15 - 91 Days	417	5.0681	5.6248	812	4.8932	5.5644
(c) 92 - 182 Days	—	—	—	62	5.5148	5.5447
(d) 183 - 364 Days	809	5.5367	5.6346	758	5.5049	5.6189
II. RBI* : Sales	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	4,648	5.20 (1)	6.50 (30)	8,167	2.50 (1)	7.75 (28)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 364 Day Treasury Bills	601	5.25 (1)	5.60 (7)	1,257	3.00 (1)	6.20 (4)
IV. RBI : Repo £^	48,708	5.50	—	7,297	5.50	—
 : Reverse Repo !	—	—	—	95	6.25	7.50

@ : 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

The symbols used in WSS are: .. = Not available. — = Nil/Negligible. # = Provisional