

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

(Amount in Rs. crore)

Item	For the Week Ended Nov. 15, 2002			For the Week Ended Nov. 22, 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 \$						
	—	—	—	—	—	—
2003-04	825	5.5718	5.8475	278	5.5823	5.7170
2004-05	276	5.7854	5.9088	65	5.6873	5.7936
2005-06	186	5.8085	6.0284	198	5.7165	5.8528
2006-07	15	5.9069	5.9711	50	5.8643	5.9299
2007-08	130	6.0053	6.1705	102	5.9103	6.1121
2008-11	5,085	6.0777	7.0700	3,658	6.0107	7.0700
2011-12	7,577	6.5203	6.9694	4,126	6.4202	6.6884
Beyond 2012	31,357	6.3559	7.5499	37,282	6.2470	7.3637
2. State Government Securities	168	6.7018	7.7603	231	6.7287	7.7972
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	39	4.4778	6.0333	3	—	—
(b) 15 - 91 Days	812	4.8932	5.5644	599	4.9873	5.5854
(c) 92 - 182 Days	62	5.5148	5.5447	108	5.4330	5.4948
(d) 183 - 364 Days	758	5.5049	5.6189	1,384	5.4508	5.5946
II. RBI* : Sales	—			11,051		
: Purchase	—			—		
III. Repo Transactions ₹ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	8,167	2.50 (1)	7.75 (28)	5,022	3.50 (1)	6.50 (32)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 364 Day Treasury Bills	1,257	3.00 (1)	6.20 (4)	855	5.00 (1)	5.35 (5)
IV. RBI : Repo ₹^	7,297	5.50	—	59,367	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