

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

(Amount in Rs. crore)

Item	For the Week Ended Nov. 22, 2002			For the Week Ended Nov. 29, 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	278	5.5823	5.7170	745	5.4036	5.6304
2004-05	65	5.6873	5.7936	72	5.5490	5.7041
2005-06	198	5.7165	5.8528	326	5.5764	5.8152
2006-07	50	5.8643	5.9299	120	5.7697	5.9350
2007-08	102	5.9103	6.1121	136	5.8132	5.9300
2008-11	3,658	6.0107	7.0700	3,833	5.9025	7.0701
2011-12	4,126	6.4202	6.6884	5,899	6.3348	6.7384
Beyond 2012	37,282	6.2470	7.3637	29,276	6.2439	7.3911
2. State Government Securities	231	6.7287	7.7972	382	6.6975	7.0241
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	3	—	—	100	5.0379	5.5942
(b) 15 - 91 Days	599	4.9873	5.5854	662	4.9910	5.5947
(c) 92 - 182 Days	108	5.4330	5.4948	28	5.0860	5.3555
(d) 183 - 364 Days	1,384	5.4508	5.5946	758	5.2685	5.4696
II. RBI* : Sales	11,051			4		
: Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	5,022	3.50	(1) 6.50	(32)	9,992	2.00 (1) 6.50 (14)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	299	4.25 (1) 5.05 (4)
4. 364 Day Treasury Bills	855	5.00	(1) 5.35	(5)	1,390	4.25 (1) 5.60 (5)
IV. RBI : Repo £^	59,367	5.50	—	—	60,520	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