

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

(Amount in Rs. crore)

Item	For the Week Ended Dec. 6, 2002			For the Week Ended Dec. 13, 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	1,149	5.3863	5.5866	318	5.4990	5.6557
2004-05	5	5.6038	—	25	5.6837	5.6958
2005-06	126	5.5943	5.7226	205	5.6423	5.7908
2006-07	20	5.7412	5.7874	80	5.7448	5.8395
2007-08	115	5.8581	5.9526	72	5.8748	6.2011
2008-11	1,616	5.9736	6.6050	1,571	6.0056	6.6177
2011-12	9,484	6.3911	6.5403	3,549	6.3882	6.8493
Beyond 2012	21,170	6.2460	7.2403	14,365	6.2508	7.2449
2. State Government Securities	183	6.5896	7.0092	146	6.3053	7.3284
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	41	4.9882	5.4989	79	5.2424	5.4845
(b) 15 - 91 Days	400	4.9863	5.4950	513	4.9855	5.5246
(c) 92 - 182 Days	10	5.1059	—	17	5.4053	—
(d) 183 - 364 Days	781	5.0688	5.5946	396	5.1558	5.5947
II. RBI* : Sales	4,530			18		
: Purchase	—			—		
III.Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	7,326	4.50 (1)	6.50 (14)	6,080	5.00 (1)	6.50 (23)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	280	4.90 (1)	5.10 (3)	210	5.00 (1)	5.25 (3)
4. 364 Day Treasury Bills	993	4.75 (1)	5.20 (3)	792	5.00 (1)	5.30 (5)
IV. RBI : Repo £^	80,630	5.50	—	21,720	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

