

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

(Amount in Rs. crore)

Item	For the Week Ended Dec. 13, 2002			For the Week Ended Dec. 20, 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 \$								
	—	—	—	—	—	—		
	318	5.4990	5.6557	827	5.6009	5.7126		
	25	5.6837	5.6958	93	5.6711	5.7051		
	205	5.6423	5.7908	36	5.6333	5.7145		
	80	5.7448	5.8395	40	5.7481	6.2282		
	72	5.8748	6.2011	80	5.8471	5.8653		
	1,571	6.0056	6.6177	2,479	5.9213	6.5541		
	3,549	6.3882	6.8493	4,652	6.3278	6.5496		
	14,365	6.2508	7.2449	32,858	6.2338	7.1336		
2. State Government Securities								
	146	6.3053	7.3284	143	6.3503	6.8196		
3. Treasury Bills (Residual Maturity in Days)								
(a) Upto 14 Days								
	79	5.2424	5.4845	10	5.4939	—		
(b) 15 - 91 Days								
	513	4.9855	5.5246	995	5.0480	5.4950		
(c) 92 - 182 Days								
	17	5.4053	—	14	5.4651	—		
(d) 183 - 364 Days								
	396	5.1558	5.5947	368	5.4062	5.5349		
II. RBI* : Sales								
	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	6,080	5.00 (1)	6.50 (23)	5,246	5.25 (1)	6.95 (21)		
2. State Govt. Securities	—	—	—	—	—	—		
3. 91 Day Treasury Bills	210	5.00 (1)	5.25 (3)	202	5.35 (2)	5.60 (5)		
4. 364 Day Treasury Bills	792	5.00 (1)	5.30 (5)	1,530	5.25 (1)	5.50 (7)		
IV. RBI : Repo £^	21,720	5.50	—	41,884	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