

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

(Amount in Rs. crore)

Item	For the Week Ended Dec. 20, 2002			For the Week Ended Dec. 27, 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 \$	—	—	—	2	—	—
2003-04	827	5.6009	5.7126	478	5.6183	5.8495
2004-05	93	5.6711	5.7051	63	5.7625	5.7845
2005-06	36	5.6333	5.7145	87	5.6368	5.8182
2006-07	40	5.7481	6.2282	130	5.7173	6.3449
2007-08	80	5.8471	5.8653	95	5.8027	5.9241
2008-11	2,479	5.9213	6.5541	2,009	5.8805	6.4630
2011-12	4,652	6.3278	6.5496	3,532	6.2076	6.4453
Beyond 2012	32,858	6.2338	7.1336	27,906	6.2027	7.0217
2. State Government Securities	143	6.3503	6.8196	367	6.3139	6.8994
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	10	5.4939	—	71	4.9943	5.7366
(b) 15 - 91 Days	995	5.0480	5.4950	1,164	5.1182	5.4751
(c) 92 - 182 Days	14	5.4651	—	7	5.4849	—
(d) 183 - 364 Days	368	5.4062	5.5349	709	5.4268	5.5186
II. RBI* : Sales						
: Purchase	—	—	—	—	—	—
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	5,246	5.25 (1)	6.95 (21)	8,267	5.30 (1)	7.00 (7)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	202	5.35 (2)	5.60 (5)	625	5.50 (1)	6.40 (6)
4. 364 Day Treasury Bills	1,530	5.25 (1)	5.50 (7)	1,258	5.30 (1)	6.25 (10)
IV. RBI : Repo £^	41,884	5.50	—	7,250	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

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