

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

(Amount in Rs. crore)

Item	For the Week Ended Jan. 10, 2003			For the Week Ended Jan. 17, 2003		
	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	641	5.3696	5.5347	236	5.3762	5.4669
2004-05	16	5.4862	5.5182	61	5.4642	5.5247
2005-06	227	5.5018	5.6078	138	5.3951	5.5012
2006-07	40	5.5654	5.6223	108	5.4296	5.5455
2007-08	106	5.6074	5.6913	116	5.4648	5.6076
2008-11	2,128	5.6727	6.0817	7,760	5.5291	6.2083
2011-12	3,862	5.9648	6.2113	6,047	5.7976	6.1118
Beyond 2012	29,253	5.9664	6.5090	42,411	5.8077	6.6447
2. State Government Securities	313	5.9480	6.6106	120	6.3726	6.4156
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	10	4.9508	5.3653	177	4.5490	5.7367
(b) 15 - 91 Days	1,289	5.1678	5.4951	1,998	5.0742	5.9836
(c) 92 - 182 Days	-	-	-	7	5.3248	-
(d) 183 - 364 Days	486	5.3073	5.4849	878	5.2840	5.4401
II. RBI* : Sales	-			10,995		
: Purchase	-			-		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	9,438	4.00 (1)	6.50 (14)	10,890	3.00 (1)	6.95 (14)
2. State Govt. Securities	-	-	-	-	-	-
3. 91 Day Treasury Bills	494	5.00 (1)	5.30 (7)	1,350	5.15 (1)	5.85 (6)
4. 364 Day Treasury Bills	2,193	5.00 (1)	5.50 (6)	2,442	4.75 (1)	5.80 (6)
IV. RBI : Repo £^	37,950	5.50	-	34,498	5.50	-
: Reverse Repo !	-	-	-	130	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 (% 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