

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

(Amount in Rs. crore)

Item	For the Week Ended Jan. 17, 2003			For the Week Ended Jan. 24, 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 \$						
	—	—	—	—	—	—
	236	5.3762	5.4669	398	5.2603	5.6708
	61	5.4642	5.5247	41	5.4336	5.4595
	138	5.3951	5.5012	51	5.4558	5.5174
	108	5.4296	5.5455	56	5.5078	5.5694
	116	5.4648	5.6076	40	5.5449	5.6217
	7,760	5.5291	6.2083	3,073	5.5901	6.1111
	6,047	5.7976	6.1118	4,212	5.8314	5.9967
	42,411	5.8077	6.6447	28,255	5.8349	6.6356
2. State Government Securities						
	120	6.3726	6.4156	84	6.0722	6.2101
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days						
	177	4.5490	5.7367	75	5.4845	6.0808
(b) 15 - 91 Days						
	1,998	5.0742	5.9836	1,423	5.3280	5.6345
(c) 92 - 182 Days						
	7	5.3248	—	213	5.4662	5.5848
(d) 183 - 364 Days						
	878	5.2840	5.4401	682	5.4296	5.5847
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	10,890	3.00 (1)	6.95 (14)	10,636	5.00 (1)	7.50 (7)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	1,350	5.15 (1)	5.85 (6)	1,098	5.50 (1)	6.10 (15)
4. 364 Day Treasury Bills	2,442	4.75 (1)	5.80 (6)	3,494	5.25 (1)	6.00 (14)
IV. RBI : Repo £^	34,498	5.50	—	6,485	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