

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

(Amount in Rs. crore)

Item	For the Week Ended Mar. 7, 2003			For the Week Ended Mar. 14, 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	427	5.3668	6.0243	170	5.8432	6.8968
2004-05	203	5.4040	5.6432	138	5.6363	5.9858
2005-06	233	5.6675	5.8074	45	6.1024	6.1249
2006-07	25	6.1444	—	20	6.5210	—
2007-08	70	5.7648	6.0449	40	5.6396	6.6626
2008-11	4,254	5.6753	6.8039	2,004	6.1863	7.0080
2011-12	1,377	5.8320	6.7130	412	6.3895	6.8419
Beyond 2012	14,054	5.7985	7.2933	6,098	6.2160	7.1442
2. State Government Securities	244	6.2936	7.0988	394	6.5072	7.0010
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	153	4.2229	5.7366	25	5.2355	5.4346
(b) 15 - 91 Days	1,764	4.6923	5.8343	721	5.3605	6.0837
(c) 92 - 182 Days	46	5.3752	5.5447	45	5.6844	5.7455
(d) 183 - 364 Days	748	5.3154	5.6301	568	5.6146	5.7343
II. RBI* : Sales	50			8		
: Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	15,288	4.00 (1)	7.40 (22)	17,066	5.10 (1)	7.50 (93)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	245	4.50 (1)	5.45 (6)	139	5.80 (1)	6.00 (4)
4. 364 Day Treasury Bills	1,776	4.00 (1)	5.95 (4)	1,544	5.75 (1)	6.10 (7)
IV. RBI : Repo £^	30,430	5.00	—	2,810	5.00	—
: Reverse Repo !	35	—	7.10	—	—	—

@ : 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