

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

(Amount in Rs. crore)

Item	For the Week Ended Oct. 18, 2002			For the Week Ended Oct. 25, 2002		
	Amount YTM (%PA) Indicative**		Maximum	Amount YTM (%PA) Indicative**		Maximum
	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 \$	—	—	—	25	6.0887	—
2003-04	236	5.9263	5.9661	442	5.8163	5.9486
2004-05	242	5.9895	6.0319	203	5.9896	6.0246
2005-06	45	5.9167	5.9940	42	5.9450	6.0311
2006-07	26	6.0687	7.0072	120	6.0281	7.0077
2007-08	102	6.1853	6.3112	7	6.1961	—
2008-11	4,866	6.4092	7.1802	3,293	6.4238	7.1303
2011-12	3,753	6.9810	7.2205	3,288	6.9881	7.1601
Beyond 2012	20,122	6.4346	7.8919	18,720	6.4345	7.8337
2. State Government Securities						
	99	7.6212	7.6514	151	7.1506	7.6656
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	82	5.5342	5.8259	112	5.4848	5.8149
(b) 15 - 91 Days	560	5.5352	5.7843	648	5.5350	5.7446
(c) 92 - 182 Days	7	5.6344	—	5	5.7441	—
(d) 183 - 364 Days	422	5.7294	5.8089	691	5.7442	5.7941
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	7,212	3.50 (1)	7.25 (15)	10,367	4.00 (1)	6.75 (21)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	50	5.60 (3)	—	15	5.40 (1)	—
4. 364 Day Treasury Bills	903	5.40 (1)	6.00 (6)	1,048	3.75 (1)	5.85 (4)
IV. RBI : Repo £^	55,677	5.75	—	65,527	5.75	—
: 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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