

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

(Amount in Rs. crore)

Item	For the Week Ended Jul. 26, 2002			For the Week Ended Aug. 2, 2002		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
	1	2	3	4	5	6
I. Outright Transactions						
1. Govt. of India Dated Securities						
Maturing in the year						
2002-03 \$	215	6.1663	6.3986	271	6.0039	6.5234
2003-04	518	6.2541	6.3056	531	6.2228	6.2747
2004-05	2,377	6.3365	6.4490	270	6.3158	6.3720
2005-06	262	6.3880	6.5537	251	6.3496	6.4833
2006-07	123	6.5213	6.6611	185	6.4688	6.5156
2007-08	1,828	6.6718	7.1310	467	6.6060	7.0842
2008-11	3,346	6.8510	7.5598	3,290	6.8014	7.4781
2011-12	2,234	7.3221	7.7026	4,028	7.2335	7.6882
Beyond 2012	16,216	6.7086	8.1668	18,795	6.6710	8.1307
2. State Government Securities	36	7.8207	—	150	7.6825	8.0708
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	77	5.6546	5.9361	71	5.5856	5.7894
(b) 15 - 91 Days	853	5.4158	6.0536	309	5.5845	5.8435
(c) 92 - 182 Days	18	5.8538	5.8538	51	5.8043	5.8043
(d) 183 - 364 Days	660	5.9611	6.0833	828	5.9337	6.0434
II. RBI* : Sales	6,536			—		
 : Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	8,258	4.10 (1)	7.25 (15)	6,102	5.35 (1)	7.40 (56)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	9	5.75 (2)	—	—	—	—
4. 364 Day Treasury Bills	435	5.50 (1)	5.85 (4)	661	5.50 (1)	5.75 (3)
IV. RBI : Repo £[^]	89,764	5.75	—	93,304	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's (% PA) indicative have been given excluding transactions of Non-standard lot size (Less than Rs.5 crore).

Note: Figures in brackets indicate Repo Period.

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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