

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

(Amount in Rs. crore)

Item	For the Week Ended Aug. 2, 2002			For the Week Ended Aug. 9, 2002		
	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 \$	271	6.0039	6.5234	275	6.0250	6.2440
2003-04	531	6.2228	6.2747	951	6.0550	6.2471
2004-05	270	6.3158	6.3720	3,440	6.2461	6.3464
2005-06	251	6.3496	6.4833	113	6.2977	6.4328
2006-07	185	6.4688	6.5156	150	6.3746	6.4488
2007-08	467	6.6060	7.0842	105	6.4974	6.5617
2008-11	3,290	6.8014	7.4781	3,312	6.6908	7.4017
2011-12	4,028	7.2335	7.6882	7,251	7.1346	7.5221
Beyond 2012	18,795	6.6710	8.1307	22,805	6.6387	7.9379
2. State Government Securities	150	7.6825	8.0708	92	7.7292	8.2226
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	71	5.5856	5.7894	90	5.2365	5.7822
(b) 15 - 91 Days	309	5.5845	5.8435	698	5.4345	5.8502
(c) 92 - 182 Days	51	5.8043	5.8043	124	5.7269	6.0335
(d) 183 - 364 Days	828	5.9337	6.0434	818	5.9103	6.0313
II. RBI* : Sales	—			3,000		
 : Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	6,102	5.35 (1)	7.40 (56)	6,318	5.00 (1)	7.25 (15)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	30	5.70 (3)	—
4. 364 Day Treasury Bills	661	5.50 (1)	5.75 (3)	750	5.50 (1)	5.85 (3)
IV. RBI : Repo £^	93,304	5.75	—	42,027	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.

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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