

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

(Amount in Rs. crore)

Item	For the Week Ended Aug. 9, 2002			For the Week Ended Aug. 16, 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 \$	275	6.0250	6.2440	258	6.1154	6.4060
2003-04	951	6.0550	6.2471	378	6.0263	6.2276
2004-05	3,440	6.2461	6.3464	255	6.2501	6.3269
2005-06	113	6.2977	6.4328	30	6.2163	6.2998
2006-07	150	6.3746	6.4488	20	6.3980	6.4170
2007-08	105	6.4974	6.5617	131	6.5382	6.7698
2008-11	3,312	6.6908	7.4017	1,623	6.7139	7.3337
2011-12	7,251	7.1346	7.5221	3,331	7.1834	7.3629
Beyond 2012	22,805	6.6387	7.9379	12,531	6.6620	7.9726
2. State Government Securities	92	7.7292	8.2226	86	7.8069	8.0133
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	90	5.2365	5.7822	73	5.4865	5.7894
(b) 15 - 91 Days	698	5.4345	5.8502	327	5.6257	5.8337
(c) 92 - 182 Days	124	5.7269	6.0335	58	5.7941	5.8639
(d) 183 - 364 Days	818	5.9103	6.0313	267	5.9409	6.0234
II. RBI* : Sales	3,000			4,014		
: Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	6,318	5.00 (1)	7.25 (15)	6,075	5.50 (1)	7.40 (31)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	30	5.70 (3)	—	205	5.50 (1)	5.55 (3)
4. 364 Day Treasury Bills	750	5.50 (1)	5.85 (3)	794	5.50 (1)	5.55 (3)
IV. RBI : Repo £^	42,027	5.75	—	49,613	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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