

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

(Amount in Rs. crore)

Item	For the Week Ended Aug. 16, 2002			For the Week Ended Aug. 23, 2002		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
1	2	3	4	5	6	7
<b>I. Outright Transactions</b>						
1. Govt. of India Dated Securities						
Maturing in the year						
2002-03 \$	258	6.1154	6.4060	165	5.8453	6.1747
2003-04	378	6.0263	6.2276	724	6.0228	6.2265
2004-05	255	6.2501	6.3269	241	6.2166	6.3263
2005-06	30	6.2163	6.2998	87	6.2604	6.4767
2006-07	20	6.3980	6.4170	200	6.3289	6.7777
2007-08	131	6.5382	6.7698	274	6.5130	6.9155
2008-11	1,623	6.7139	7.3337	2,842	6.6903	7.3029
2011-12	3,331	7.1834	7.3629	4,227	7.1606	7.3656
Beyond 2012	12,531	6.6620	7.9726	12,111	6.6324	7.9675
2. State Government Securities	86	7.8069	8.0133	194	7.5526	8.3665
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	73	5.4865	5.7894	51	5.4972	5.7848
(b) 15 - 91 Days	327	5.6257	5.8337	521	5.5342	5.8341
(c) 92 - 182 Days	58	5.7941	5.8639	153	5.7466	5.7466
(d) 183 - 364 Days	267	5.9409	6.0234	741	5.8938	5.9836
<b>II. RBI* : Sales</b>	<b>4,014</b>			—		
<b>: Purchase</b>	—			—		
<b>III. Repo Transactions £ (Other than with RBI)</b>						
	<b>Amount</b>	<b>Rates (%PA)</b>		<b>Amount</b>	<b>Rates (%PA)</b>	
		<b>Minimum</b>	<b>Maximum</b>		<b>Minimum</b>	<b>Maximum</b>
1. Govt. of India Dated Securities	6,075	5.50 (1)	7.40 (31)	7,664	5.00 (1)	5.93 (14)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	205	5.50 (1)	5.55 (3)	85	5.55 (6)	—
4. 364 Day Treasury Bills	794	5.50 (1)	5.55 (3)	967	5.50 (1)	5.60 (6)
<b>IV. RBI : Repo £^</b>	<b>49,613</b>	<b>5.75</b>	—	<b>63,557</b>	<b>5.75</b>	—
<b>: Reverse Repo !</b>	—	—	—	—	—	—

@ : 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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