

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

(Amount in Rs. crore)

Item	For the Week Ended Aug. 30, 2002			For the Week Ended Sep. 6, 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 \$	24	6.4830	—	10	5.7949	—
2003-04	424	5.9401	6.1123	477	5.8481	6.0360
2004-05	388	6.0913	6.2096	486	6.0123	6.1357
2005-06	86	6.1544	6.2699	15	6.1009	6.1984
2006-07	323	6.2210	6.8539	241	6.1550	6.2692
2007-08	440	6.3955	6.8359	426	6.3068	6.7567
2008-11	3,287	6.6831	7.2780	5,012	6.5230	7.2498
2011-12	5,109	7.0982	7.2834	6,122	7.0755	7.3950
Beyond 2012	19,508	6.5698	7.9509	26,028	6.4909	7.9411
2. State Government Securities	143	7.6533	7.9938	211	7.6994	7.8037
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	46	5.4848	5.7859	35	5.7521	5.7822
(b) 15 - 91 Days	552	5.5055	5.8342	233	5.5849	5.8043
(c) 92 - 182 Days	108	5.7451	5.8240	25	5.8040	5.8141
(d) 183 - 364 Days	1,303	5.8235	5.9637	671	5.7741	5.9836
II. RBI* : Sales	5			6		
: Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	6,422	5.25 (1)	7.25 (16)	8,570	4.00 (1)	7.25 (18)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	80	5.55 (2)	5.55 (3)	105	5.55 (3)	—
4. 364 Day Treasury Bills	978	5.50 (1)	5.90 (16)	280	5.50 (1)	5.55 (2)
IV. RBI : Repo £^	79,853	5.75	—	64,592	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.

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