

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

(Amount in Rs. crore)

Item	For the Week Ended Sep. 6, 2002			For the Week Ended Sep. 13, 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 \$	10	5.7949	—	50	7.4570	—
2003-04	477	5.8481	6.0360	277	5.9041	5.9687
2004-05	486	6.0123	6.1357	281	5.9987	6.0531
2005-06	15	6.1009	6.1984	145	6.0288	6.2681
2006-07	241	6.1550	6.2692	90	6.1369	6.5460
2007-08	426	6.3068	6.7567	557	6.3004	6.5675
2008-11	5,012	6.5230	7.2498	2,969	6.5415	7.1966
2011-12	6,122	7.0755	7.3950	2,839	7.1092	7.2106
Beyond 2012	26,028	6.4909	7.9411	11,072	6.5029	7.9322
2. State Government Securities	211	7.6994	7.8037	244	7.3408	8.1397
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	35	5.7521	5.7822	7	4.7321	—
(b) 15 - 91 Days	233	5.5849	5.8043	224	5.1414	5.7207
(c) 92 - 182 Days	25	5.8040	5.8141	27	5.6693	5.7239
(d) 183 - 364 Days	671	5.7741	5.9836	554	5.7480	5.8838
<b>II. RBI* : Sales</b>	<b>6</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	8,570	4.00 (1)	7.25 (18)	9,692	4.00 (1)	6.75 (15)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	105	5.55 (3)	—	165	5.50 (1)	5.55 (3)
4. 364 Day Treasury Bills	280	5.50 (1)	5.55 (2)	1,872	4.00 (1)	5.60 (6)
<b>IV. RBI : Repo £^</b>	<b>64,592</b>	<b>5.75</b>	<b>—</b>	<b>70,480</b>	<b>5.75</b>	<b>—</b>
<b>: Reverse Repo !</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</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. 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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