

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

(Amount in Rs. crore)

Item	For the Week Ended Sep. 20, 2002			For the Week Ended Sep. 27, 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 \$						
	—	—	—	—	—	—
	286	5.8949	5.9432	313	5.9023	5.9395
	144	6.0009	6.0395	42	5.9609	6.0160
	57	6.0449	6.1301	35	6.0820	6.2311
	40	6.1367	6.1523	1	—	—
	110	6.3184	6.6924	150	6.3070	6.5328
	3,389	6.5439	7.2068	2,212	6.5412	7.1931
	3,630	7.1162	7.2684	2,187	7.1240	7.3618
	10,839	6.5094	7.9494	6,878	6.5161	7.9581
Beyond 2012						
	357	7.6004	7.9296	232	6.9460	8.0502
2. State Government Securities						
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days						
	123	5.3529	5.7870	114	5.0520	5.7756
(b) 15 - 91 Days						
	222	5.6104	5.7842	608	5.6844	5.7846
(c) 92 - 182 Days						
	15	5.6535	—	15	5.7842	—
(d) 183 - 364 Days						
	246	5.8140	5.8738	462	5.8040	5.8540
II. RBI* : Sales						
	4			28		
: Purchase						
	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	10,671	5.50 (1)	6.90 (28)	7,060	4.00 (1)	6.95 (18)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	150	5.60 (1)	5.65 (3)	110	5.60 (2)	5.65 (4)
4. 364 Day Treasury Bills	1,348	5.50 (1)	5.70 (6)	1,134	5.50 (1)	5.85 (7)
IV. RBI : Repo £^	58,440	5.75	—	59,240	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. # = Provisional

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