

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

(Amount in Rs. crore)

Item	For the Week Ended Sep. 27, 2002			For the Week Ended Oct. 4, 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 \$	—	—	—	—	—	—
2003-04	313	5.9023	5.9395	426	5.8952	5.9587
2004-05	42	5.9609	6.0160	46	5.9609	6.0169
2005-06	35	6.0820	6.2311	5	—	—
2006-07	1	—	—	21	6.1335	—
2007-08	150	6.3070	6.5328	202	6.2453	6.3092
2008-11	2,212	6.5412	7.1931	2,344	6.4660	7.1791
2011-12	2,187	7.1240	7.3618	3,453	7.0830	7.2574
Beyond 2012	6,878	6.5161	7.9581	10,376	6.4616	7.9332
2. State Government Securities	232	6.9460	8.0502	130	7.7001	7.8047
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	114	5.0520	5.7756	—	—	—
(b) 15 - 91 Days	608	5.6844	5.7846	374	5.6545	5.7643
(c) 92 - 182 Days	15	5.7842	—	61	5.7443	5.7840
(d) 183 - 364 Days	462	5.8040	5.8540	619	5.7642	5.8425
II. RBI* : Sales	28			43		
: Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	7,060	4.00 (1)	6.95 (18)	7,864	2.50 (1)	6.90 (17)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	110	5.60 (2)	5.65 (4)	30	5.50 (2)	—
4. 364 Day Treasury Bills	1,134	5.50 (1)	5.85 (7)	816	2.50 (1)	5.90 (5)
IV. RBI : Repo £^	59,240	5.75	—	62,105	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

Annual subscription for 2002 Weekly Statistical Supplement is **Rs.400** (inclusive of postage) in India and **US\$ 80** abroad, inclusive of postage by air mail. Price per copy is **Rs.8**.