

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

(Amount in Rs. crore)

Item	For the Week Ended Jun. 21, 2002			For the Week Ended Jun. 28, 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 \$	45	6.6376	6.8246	14	6.5475	—
2003-04	281	6.7298	6.9440	228	6.2412	6.9148
2004-05	394	6.9797	7.1432	195	6.6013	7.0479
2005-06	37	7.0312	7.1187	222	6.6318	7.4619
2006-07	30	7.1329	7.1941	120	6.7909	7.1614
2007-08	31	7.6216	7.7137	80	6.9948	7.6174
2008-11	2,068	7.3561	8.1341	3,408	7.0433	8.0679
2011-12	1,653	7.6758	7.9565	3,475	7.3932	7.8555
Beyond 2012	7,634	7.5232	8.5788	12,241	7.3258	8.5176
2. State Government Securities	23	8.3485	—	131	7.1008	8.0008
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	35	5.6490	6.4804	99	2.8758	6.2276
(b) 15 - 91 Days	346	6.0011	6.4824	761	5.2348	6.3525
(c) 92 - 182 Days	150	6.3925	6.4324	157	6.1211	6.3825
(d) 183 - 364 Days	382	6.4586	6.5945	285	5.9336	6.4426
II. RBI* : Sales	53			—		
: Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	10,617	5.75 (1)	7.75 (125)	9,298	4.00 (1)	7.70 (15)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	107	6.00 (3)	6.25 (14)	20	5.90 (7)	5.90 (7)
4. 364 Day Treasury Bills	550	5.95 (1)	6.05 (3)	295	5.50 (1)	6.00 (7)
IV. RBI : Repo £^	43,426	6.00	—	64,348	5.75	6.00
: 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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