

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

(Amount in Rs. crore)

Item	For the Week Ended Jun. 28, 2002			For the Week Ended Jul. 5, 2002		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
	2	Minimum	Maximum	5	Minimum	Maximum
1	2	3	4	5	6	7
I. Outright Transactions						
1. Govt. of India Dated Securities						
Maturing in the year						
2002-03 \$	14	6.5475	—	50	6.1769	6.3251
2003-04	228	6.2412	6.9148	361	6.3390	6.5886
2004-05	195	6.6013	7.0479	50	6.6314	6.6747
2005-06	222	6.6318	7.4619	86	6.6554	7.2182
2006-07	120	6.7909	7.1614	85	6.7874	7.0064
2007-08	80	6.9948	7.6174	215	6.9819	7.2139
2008-11	3,408	7.0433	8.0679	5,105	7.1448	7.8092
2011-12	3,475	7.3932	7.8555	2,828	7.4870	7.6675
Beyond 2012	12,241	7.3258	8.5176	10,960	6.8399	8.3050
2. State Government Securities	131	7.1008	8.0008	93	7.8398	8.0967
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	99	2.8758	6.2276	158	5.3863	6.0824
(b) 15 - 91 Days	761	5.2348	6.3525	717	5.2854	6.2827
(c) 92 - 182 Days	157	6.1211	6.3825	14	5.7342	5.7342
(d) 183 - 364 Days	285	5.9336	6.4426	497	5.9540	6.1032
II. RBI* : Sales	—			2		
 : Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	9,298	4.00 (1)	7.70 (15)	6,967	5.40 (1)	7.50 (42)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	20	5.90 (7)	5.90 (7)	—	—	—
4. 364 Day Treasury Bills	295	5.50 (1)	6.00 (7)	112	5.65 (1)	5.70 (3)
IV. RBI : Repo £^	64,348	5.75	6.00	46,562	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**.