

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

(Amount in Rs. crore)

Item	For the Week Ended Jul. 5, 2002			For the Week Ended Jul. 12, 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 \$	50	6.1769	6.3251	217	6.2530	6.4629
2003-04	361	6.3390	6.5886	882	6.0670	6.4943
2004-05	50	6.6314	6.6747	310	6.4238	6.6309
2005-06	86	6.6554	7.2182	235	6.4506	6.7813
2006-07	85	6.7874	7.0064	260	6.5694	7.0458
2007-08	215	6.9819	7.2139	266	6.7255	7.0632
2008-11	5,105	7.1448	7.8092	6,790	6.8887	7.7380
2011-12	2,828	7.4870	7.6675	4,818	7.3538	7.6350
Beyond 2012	10,960	6.8399	8.3050	16,373	6.8398	8.2548
2. State Government Securities	93	7.8398	8.0967	121	7.7592	8.0465
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	158	5.3863	6.0824	195	5.4867	5.9706
(b) 15 - 91 Days	717	5.2854	6.2827	482	5.6584	5.9837
(c) 92 - 182 Days	14	5.7342	5.7342	6	5.9335	5.9335
(d) 183 - 364 Days	497	5.9540	6.1032	514	5.8839	6.0334
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	6,967	5.40 (1)	7.50 (42)	6,314	5.05 (1)	7.25 (56)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 364 Day Treasury Bills	112	5.65 (1)	5.70 (3)	116	5.45 (1)	5.85 (3)
IV. RBI : Repo £^	46,562	5.75	—	74,244	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**.