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

(Amount in Rs. crore)

Item	For the Week Ended Jul. 12, 2002			For the Week Ended Jul. 19, 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 $	217	6.2530	6.4629	190	6.1245	6.5411
2003-04	882	6.0670	6.4943	551	5.9850	6.3980
2004-05	310	6.4238	6.6309	360	6.4121	6.4826
2005-06	235	6.4506	6.7813	150	6.4329	6.5451
2006-07	260	6.5694	7.0458	170	6.5369	6.6404
2007-08	266	6.7255	7.0632	230	6.6709	6.8643
2008-11	6,790	6.8887	7.7380	5,780	6.8609	7.6083
2011-12	4,818	7.3538	7.6350	3,253	7.3676	7.5315
Beyond 2012	16,373	6.8398	8.2548	12,599	6.7131	8.1515
2. State Government Securities	121	7.7592	8.0465	25	7.8989	—
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	195	5.4867	5.9706	107	4.2608	5.7885
(b) 15 - 91 Days	482	5.6584	5.9837	593	5.6429	5.9342
© 92 - 182 Days	6	5.9335	5.9335	24	5.6732	5.6732
(d) 183 - 364 Days	514	5.8839	6.0334	491	5.9087	6.0683
II. RBI* : Sales	—			—		
: Purchase	—			—		
III.Repo Transactions £ (Other than with RBI)						
	Amount	**Rates (%PA)**		**Amount**	**Rates (%PA)**	
		Minimum	**Maximum**		**Minimum**	**Maximum**
1. Govt. of India Dated Securities	6,314	5.05 (1)	7.25 (56)	7,234	5.25 (1)	7.50 (56)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	23	5.55 (4)	—
4. 364 Day Treasury Bills	116	5.45 (1)	5.85 (3)	256	5.50 (1)	5.60 (5)
IV. RBI : Repo £^	**74,244**	**5.75**	—	**89,606**	**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 YTMs (% PA) indicative have been given excluding transactions of Non-standard lot size (Less than Rs.5 crore).

Note:Figures in brackets indicate Repo Period.

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**.