

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

(Amount in Rs. crore)

Item	For the Week Ended Jul. 19, 2002			For the Week Ended Jul. 26, 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 \$	190	6.1245	6.5411	215	5.1663	6.3986
2003-04	551	5.9850	6.3980	518	5.2541	6.3056
2004-05	360	6.4121	6.4826	2,377	5.3365	6.4490
2005-06	150	6.4329	6.5451	262	5.3880	6.5537
2006-07	170	6.5369	6.6404	123	5.5213	6.6611
2007-08	230	6.6709	6.8643	1,828	5.6718	7.1310
2008-11	5,780	6.8609	7.6083	3,346	5.8510	7.5598
2011-12	3,253	7.3676	7.5315	2,234	7.3221	7.7026
Beyond 2012	12,599	6.7131	8.1515	16,216	5.7086	8.1668
2. State Government Securities	25	7.8989	—	36	7.8207	—
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	107	4.2608	5.7885	77	5.6546	5.9361
(b) 15 - 91 Days	593	5.6429	5.9342	853	5.4158	6.0536
(c) 92 - 182 Days	24	5.6732	5.6732	18	5.8538	5.8538
(d) 183 - 364 Days	491	5.9087	6.0683	660	5.9611	6.0833
II. RBI* : Sales	—			6,536		
 : Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	7,234	5.25 (1)	7.50(56)	8,258	4.10(1)	7.25(15)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	23	5.55 (4)	—	9	5.75(2)	—
4. 364 Day Treasury Bills	256	5.50 (1)	5.60(5)	435	5.50(1)	5.85(4)
IV. RBI : Repo £^	89,606	5.75	—	89,764	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's (% 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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