

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

(Amount in Rs. crore)

Item	For the Week Ended May 10, 2002			For the Week Ended May 17, 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 \$	200	6.3429	7.1137	104	6.7496	7.1503
2003-04	408	6.3734	6.8163	959	5.7498	7.0210
2004-05	100	6.6070	6.8748	20	7.1655	7.1655
2005-06	116	6.5650	6.8343	26	6.8441	6.9486
2006-07	120	6.6101	6.7881	65	7.0512	7.1958
2007-08	25	6.9991	—	25	7.2442	7.2873
2008-11	1,255	6.9787	7.6785	2,289	7.2517	8.4415
2011-12	3,464	7.3617	7.6890	3,335	7.5493	8.1865
Beyond 2012	9,678	7.3742	8.2535	5,034	7.5429	8.7483
2. State Government Securities	69	7.7991	8.0759	49	8.2514	8.4858
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	37	6.2643	7.2815	3	—	—
(b) 15 - 91 Days	284	6.0885	6.5816	586	5.2069	6.5816
(c) 92 - 182 Days	29	6.3227	6.4822	51	6.3933	6.5910
(d) 183 - 364 Days	733	6.2387	6.5320	906	6.3062	7.0805
II. RBI* : Sales	9		—			
: Purchase	—		—			
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	11,100	6.00 (1)	8.10(60)	9,362	6.00(1)	9.20(21)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 364 Day Treasury Bills	240	6.15 (1)	6.90(18)	—	—	—
IV. RBI : Repo £^	7,750	6.00	—	—	—	—
: Reverse Repo !	38	6.50	—	124	6.50	—

@ : 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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