

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

(Amount in Rs. crore)

Item	For the Week Ended May 17, 2002			For the Week Ended May 24, 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 \$	104	6.7496	7.1503	31	7.2023	7.2393
2003-04	959	5.7498	7.0210	645	6.9309	7.1984
2004-05	20	7.1655	7.1655	237	7.0505	7.4403
2005-06	26	6.8441	6.9486	96	7.0526	7.4014
2006-07	65	7.0512	7.1958	56	7.1881	7.3971
2007-08	25	7.2442	7.2873	—	—	—
2008-11	2,289	7.2517	8.4415	2,426	7.3017	8.3597
2011-12	3,335	7.5493	8.1865	1,261	7.5682	8.2786
Beyond 2012	5,034	7.5429	8.7483	8,374	7.6095	9.0235
2. State Government Securities	49	8.2514	8.4858	53	8.3994	8.5011
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	3	—	—	40	6.5555	7.7299
(b) 15 - 91 Days	586	5.2069	6.5816	491	6.5041	7.0512
(c) 92 - 182 Days	51	6.3933	6.5910	45	6.8168	6.8877
(d) 183 - 364 Days	906	6.3062	7.0805	492	6.7255	6.9598
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	9,362	6.00 (1)	9.20 (21)	9,762	6.25 (1)	9.00 (98)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 364 Day Treasury Bills	—	—	—	71	6.50 (1)	7.50 (3)
IV. RBI : Repo £^	—	—	—	3,000	6.00	—
: Reverse Repo !	124	6.50	—	610	6.50	8.00

@ : 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

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