

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

(Amount in Rs. crore)

| Item | For the Week Ended Jun. 7, 2002 | | | For the Week Ended Jun. 14, 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 \$ | 5 | 6.8090 | — | 3 | — | — |
| 2003-04 | 326 | 6.8008 | 6.9020 | 243 | 6.7494 | 6.8833 |
| 2004-05 | 110 | 7.0036 | 7.1312 | 190 | 6.9583 | 7.1725 |
| 2005-06 | 70 | 7.0127 | 7.0263 | 60 | 7.0020 | 7.0981 |
| 2006-07 | 40 | 7.1286 | 7.1560 | 20 | 7.0795 | 7.1266 |
| 2007-08 | 40 | 7.2059 | 7.2688 | 35 | 7.2156 | 7.2374 |
| 2008-11 | 1,675 | 7.3377 | 8.0452 | 1,849 | 7.3304 | 8.1137 |
| 2011-12 | 1,366 | 7.5295 | 7.8805 | 2,361 | 7.6294 | 7.8329 |
| Beyond 2012 | 7,060 | 7.5656 | 8.6275 | 10,825 | 7.5875 | 8.7488 |
| 2. State Government Securities | 33 | 8.1006 | 8.1006 | 90 | 7.1284 | 8.1999 |
| 3. Treasury Bills (Residual Maturity in Days) | | | | | | |
| (a) Upto 14 Days | 42 | 6.2983 | 6.3789 | 87 | 5.8185 | 6.3347 |
| (b) 15 - 91 Days | 426 | 6.0600 | 6.5318 | 472 | 6.0339 | 6.4322 |
| (c) 92 - 182 Days | 45 | 6.4534 | 6.4750 | 27 | 6.3824 | 6.4522 |
| (d) 183 - 364 Days | 331 | 6.5220 | 6.6667 | 181 | 6.5097 | 6.6318 |
| II. RBI* : Sales | 111 | | | 26 | | |
| : Purchase | — | | | — | | |
| III. Repo Transactions £ (Other than with RBI) | | | | | | |
| | Amount | Rates (%PA) | | Amount | Rates (%PA) | |
| | | Minimum | Maximum | | Minimum | Maximum |
| 1. Govt. of India Dated Securities | 8,067 | 5.65 | (1) 8.00 | (30) | 8,471 | 5.00 (1) 7.75 (21) |
| 2. State Govt. Securities | — | — | — | — | — | — |
| 3. 91 Day Treasury Bills | — | — | — | — | 40 | 6.35 (1) — |
| 4. 364 Day Treasury Bills | 165 | 5.80 | (1) 6.35 | (5) | 220 | 5.90 (1) 6.35 (14) |
| IV. RBI : Repo £^ | 33,857 | 6.00 | — | | 28,310 | 6.00 — |
| : 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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