

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

(Amount in Rs. crore)

Item	For the Week Ended Jun. 14, 2002			For the Week Ended Jun. 21, 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 \$	3	—	—	45	6.6376	6.8246
2003-04	243	6.7494	6.8833	281	6.7298	6.9440
2004-05	190	6.9583	7.1725	394	6.9797	7.1432
2005-06	60	7.0020	7.0981	37	7.0312	7.1187
2006-07	20	7.0795	7.1266	30	7.1329	7.1941
2007-08	35	7.2156	7.2374	31	7.6216	7.7137
2008-11	1,849	7.3304	8.1137	2,068	7.3561	8.1341
2011-12	2,361	7.6294	7.8329	1,653	7.6758	7.9565
Beyond 2012	10,825	7.5875	8.7488	7,634	7.5232	8.5788
2. State Government Securities	90	7.1284	8.1999	23	8.3485	—
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	87	5.8185	6.3347	35	5.6490	6.4804
(b) 15 - 91 Days	472	6.0339	6.4322	346	6.0011	6.4824
(c) 92 - 182 Days	27	6.3824	6.4522	150	6.3925	6.4324
(d) 183 - 364 Days	181	6.5097	6.6318	382	6.4586	6.5945
II. RBI* : Sales	26			53		
: Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	8,471	5.00 (1)	7.75 (21)	10,617	5.75 (1)	7.75 (125)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	40	6.35 (1)	—	107	6.00 (3)	6.25 (14)
4. 364 Day Treasury Bills	220	5.90 (1)	6.35 (14)	550	5.95 (1)	6.05 (3)
IV. RBI : Repo £^	28,310	6.00	—	43,426	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 (% 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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