

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

(Amount in Rs. crore)

Item	For the Week Ended Jan. 18, 2002			For the Week Ended Jan. 25, 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						
2001-02	—	—	—	—	—	—
2002-03 \$	18	—	—	36	6.8170	6.9022
2003-04	596	6.9960	7.0842	646	6.8086	7.0432
2004-05	100	7.1618	7.2601	126	7.0068	7.1499
2005-06	292	7.1147	7.2063	643	6.9415	7.3736
2006-07	304	7.1689	7.2595	439	7.0067	7.1935
2007-10	1,493	6.9285	8.1606	1,694	6.9965	8.0354
2010-11	564	7.1743	8.2954	725	7.4123	8.1872
Beyond 2011	25,789	7.7702	8.5284	25,607	7.6631	8.9536
2. State Government Securities						
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	70	5.8961	6.7365	129	3.2402	6.7352
(b) 15 - 91 Days	734	6.4519	7.0008	575	5.7994	6.9307
(c) 92 - 182 Days	34	6.6090	6.6337	31	6.5520	6.5819
(d) 183 - 364 Days	1,103	6.6266	6.9418	1,169	6.5819	6.8794
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	9,720	6.10 (1)	8.75 (33)	8,844	6.00(1)	8.75(32)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	143	6.40 (1)	6.85 (3)	—	—	—
4. 364 Day Treasury Bills	682	6.35 (1)	7.00 (7)	634	6.25(1)	6.65(4)
IV. RBI : Repo £^	13,350	6.50	—	20,885	6.50	—
: Reverse Repo !	32	6.50	—	32	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 (% 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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