

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

(Amount in Rs. crore)

Item	For the Week Ended Mar. 1, 2002			For the Week Ended Mar. 8, 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 \$	36	6.3398	6.4297	310	5.9134	6.4209
2003-04	443	6.3829	6.5981	634	6.1919	6.6854
2004-05	250	6.5240	6.5978	190	6.2389	6.5890
2005-06	122	6.4980	6.6006	158	6.3933	6.8494
2006-07	44	6.5615	6.7537	238	6.4870	6.9709
2007-10	333	6.6649	7.2899	1,657	6.7111	7.5139
2010-11	97	7.1296	7.3489	345	7.1203	7.6507
Beyond 2011	8,924	7.1932	8.5577	16,217	7.1824	8.2597
2. State Government Securities	131	7.6911	8.1004	229	7.4664	8.9128
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	39	5.6218	5.7188	61	3.6532	7.2829
(b) 15 - 91 Days	184	5.9355	6.5814	356	5.9620	6.5821
(c) 92 - 182 Days	30	6.3895	6.3932	15	5.9231	6.1131
(d) 183 - 364 Days	129	6.0181	6.4031	104	6.0833	6.3341
II. RBI* : Sales	5			30		
: Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	5,095	6.00 (1)	8.25 (16)	10,931	5.00 (1)	9.75 (69)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	95	6.00 (2)	6.00 (3)
4. 364 Day Treasury Bills	1,088	6.50 (1)	6.95 (7)	1,145	5.90 (1)	7.40 (8)
IV. RBI : Repo £^	6,755	6.50	—	20,880	6.00	6.50
: Reverse Repo !	37	6.50	—	37	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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