

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

Item	For the Week Ended Feb. 23, 2001		
	Amount	YTM (%PA) Indicative**	
		Minimum	Maximum
1	2	3	4
I. Outright Transactions			
1. Govt. of India Dated Securities			
Maturing in the year			
2000-01	—	—	—
2001-02	219	8.9264	9.2222
2002-03 \$	225	9.1430	9.5392
2003-04	1,542	9.2618	9.6841
2004-05	186	9.4597	9.7373
2005-06	914	9.4580	10.0030
2006-09	4,416	9.5797	10.2653
2009-10	826	10.0975	10.1844
Beyond 2010	6,314	10.0807	10.8503
2. State Government Securities	34	10.4011	10.7761
3. Treasury Bills (Residual Maturity in Days)			
(a) Upto 14 Days	121	5.6091	8.2247
(b) 15 - 91 Days	434	7.7790	8.9754
(c) 92 - 182 Days	366	8.3360	9.1631
(d) 183 - 364 Days	777	8.5526	9.3642
II. RBI* : Sales			
: Purchase	—		
III. Repo Transactions £ (Other than with RBI)			
	Amount	Rates (%PA)	
		Minimum	Maximum
1. Govt. of India Dated Securities	1,739	7.70 (1)	11.50 (11)
2. State Govt. Securities	—		—
3. 14 Day Treasury Bills	—		—
4. 91 Day Treasury Bills	—		—
5. 182 Day Treasury Bills	—		—
6. 364 Day Treasury Bills	235	8.00 (1)	8.25 (3)
IV. RBI : Repo £^	6,000	7.50	—
: Reverse Repo !	—	—	—

@ : As reported in Subsidiary General Ledger Accounts at RBI, Mumbai which presently accounts for nearly 98 percent of the total transactions in 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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