

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

(Amount in Rs. crore)

Item	For the Week Ended Jun. 22, 2001			For the Week Ended Jun. 29, 2001		
	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	106	7.7230	8.7174	447	7.4120	8.9819
2002-03 \$	395	8.1050	8.3436	845	7.9153	8.1763
2003-04	1,187	8.3257	8.6481	1,136	8.0520	8.4589
2004-05	459	8.5292	8.7853	364	8.2675	8.6009
2005-06	985	8.5544	9.0756	929	8.2460	8.6437
2006-07	940	8.7090	9.3467	791	8.4287	9.0820
2007-10	5,261	8.9796	9.9467	5,165	8.7446	9.8284
2010-11	2,961	9.4668	10.0676	2,157	9.2883	9.9231
Beyond 2011	17,000	9.1673	10.2846	16,330	9.4362	10.2370
2. State Government Securities	30	9.7445	10.1908	15	9.7994	—
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	89	6.4287	7.5805	182	6.4439	7.2358
(b) 15 - 91 Days	517	7.0029	7.4801	260	6.7199	7.3797
(c) 92 - 182 Days	114	7.4329	7.6789	32	7.2301	7.3857
(d) 183 - 364 Days	1,051	7.6494	8.8302	817	7.5791	7.9896
II. RBI* : Sales	4,015			—		
 : Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	6,088	6.80	(1) 9.75 (16)	5,071	6.80	(1) 10.00 (32)
2. State Govt. Securities	—	—	—	—	—	—
3. 14 Day Treasury Bills	—	—	—	—	—	—
4. 91 Day Treasury Bills	—	—	—	50	7.10	(3) —
5. 182 Day Treasury Bills	—	—	—	24	7.35	(3) —
6. 364 Day Treasury Bills	190	7.40	(1) 7.65 (6)	180	6.80	(1) 7.60 (15)
IV. RBI : Repo £^	7,700	6.50	—	11,950	6.50	—
 : Reverse Repo !	160	7.00	—	—	—	—

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