

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

(Amount in Rs. crore)

Item	For the Week Ended Jun. 1, 2001			For the Week Ended Jun. 8, 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	556	8.0289	9.4570	553	7.8267	8.8064
2002-03 \$	687	8.3340	8.6502	201	8.4010	8.5708
2003-04	1,747	8.5183	8.9033	1,051	8.7191	8.8134
2004-05	200	8.7782	9.0880	325	8.7613	9.0047
2005-06	890	8.7884	9.0152	781	8.8148	8.9640
2006-07	1,195	8.9098	9.9068	610	8.9308	9.1127
2007-10	5,144	9.1682	10.1695	2,672	9.2154	10.1174
2010-11	2,328	9.6198	10.2628	965	9.6699	10.2211
Beyond 2011	17,415	9.6833	10.9914	9,870	9.4803	10.4374
2. State Government Securities	130	9.9669	10.3618	57	10.1321	10.2983
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	213	5.1914	6.9901	106	6.9813	7.2289
(b) 15 - 91 Days	504	6.4314	7.8785	286	7.0305	7.7286
(c) 92 - 182 Days	196	7.3042	8.0037	37	7.8730	8.1277
(d) 183 - 364 Days	1,361	7.7221	8.4767	1,086	7.8784	8.3771
II. RBI* : Sales	4			1,822		
 : Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	7,822	6.35	(1) 8.60	(30)	4,586	6.65 (1) 9.00 (32)
2. State Govt. Securities	—	—	—	—	—	—
3. 14 Day Treasury Bills	—	—	—	—	—	—
4. 91 Day Treasury Bills	120	6.85	(2) 7.00	(5)	—	—
5. 182 Day Treasury Bills	—	—	—	—	—	—
6. 364 Day Treasury Bills	235	6.50	(2) 7.00	(3)	485	6.75 (1) 7.50 (5)
IV. RBI : Repo £^	31,405	6.50	—	12,000	6.50	—
 : Reverse Repo !	—	—	—	571	7.00	8.50

@ : 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 (% 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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