

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

(Amount in Rs. crore)

Item	For the Week Ended Jun. 8, 2001			For the Week Ended Jun. 15, 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	553	7.8267	8.8064	173	7.9368	8.5080
2002-03 \$	201	8.4010	8.5708	408	8.3189	8.5219
2003-04	1,051	8.7191	8.8134	1,042	8.5308	8.7854
2004-05	325	8.7613	9.0047	275	8.7441	8.9269
2005-06	781	8.8148	8.9640	1,071	8.7424	8.9126
2006-07	610	8.9308	9.1127	906	8.8910	9.5807
2007-10	2,672	9.2154	10.1174	4,155	9.1313	10.0219
2010-11	965	9.6699	10.2211	2,310	9.0474	10.1831
Beyond 2011	9,870	9.4803	10.4374	10,525	9.5287	10.3778
2. State Government Securities	57	10.1321	10.2983	11	9.9998	9.9998
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	106	6.9813	7.2289	42	5.5999	7.5775
(b) 15 - 91 Days	286	7.0305	7.7286	411	6.7792	7.5976
(c) 92 - 182 Days	37	7.8730	8.1277	26	7.5791	7.9315
(d) 183 - 364 Days	1,086	7.8784	8.3771	540	7.8784	8.3462
II. RBI* : Sales	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	4,586	6.65	(1) 9.00	(32) 6,025	6.80	(1) 10.10
2. State Govt. Securities	—	—	—	—	—	—
3. 14 Day Treasury Bills	—	—	—	—	—	—
4. 91 Day Treasury Bills	—	—	—	25	7.00	(4) 7.50
5. 182 Day Treasury Bills	—	—	—	—	—	—
6. 364 Day Treasury Bills	485	6.75	(1) 7.50	(5) 434	6.75	(1) 7.55
IV. RBI : Repo £^	12,000	6.50	—	11,500	6.50	—
 : Reverse Repo !	571	7.00	8.50	100	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'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

