

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

(Amount in Rs. crore)

Item	For the Week Ended Jun. 15, 2001			For the Week Ended Jun. 22, 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	173	7.9368	8.5080	106	7.7230	8.7174
2002-03 \$	408	8.3189	8.5219	395	8.1050	8.3436
2003-04	1,042	8.5308	8.7854	1,187	8.3257	8.6481
2004-05	275	8.7441	8.9269	459	8.5292	8.7853
2005-06	1,071	8.7424	8.9126	985	8.5544	9.0756
2006-07	906	8.8910	9.5807	940	8.7090	9.3467
2007-10	4,155	9.1313	10.0219	5,261	8.9796	9.9467
2010-11	2,310	9.0474	10.1831	2,961	9.4668	10.0676
Beyond 2011	10,525	9.5287	10.3778	17,000	9.1673	10.2846
2. State Government Securities	11	9.9998	9.9998	30	9.7445	10.1908
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	42	5.5999	7.5775	89	6.4287	7.5805
(b) 15 - 91 Days	411	6.7792	7.5976	517	7.0029	7.4801
(c) 92 - 182 Days	26	7.5791	7.9315	114	7.4329	7.6789
(d) 183 - 364 Days	540	7.8784	8.3462	1,051	7.6494	8.8302
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	6,025	6.80 (1)	10.10(92)	6,088	6.80 (1)	9.75(16)
2. State Govt. Securities	—	—	—	—	—	—
3. 14 Day Treasury Bills	—	—	—	—	—	—
4. 91 Day Treasury Bills	25	7.00 (4)	7.50(7)	—	—	—
5. 182 Day Treasury Bills	—	—	—	—	—	—
6. 364 Day Treasury Bills	434	6.75 (1)	7.55(3)	190	7.40 (1)	7.65(6)
IV. RBI : Repo £^	11,500	6.50	—	7,700	6.50	—
: Reverse Repo !	100	8.50	—	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.

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

Annual subscription for 2001 Weekly Statistical Supplement is **Rs. 400.00** (inclusive of postage) in India and **US \$80** abroad, inclusive of postage by air mail. Price per copy is **Rs. 8.00**