

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

(Amount in Rs. crore)

Item	For the Week Ended Jun. 29, 2001			For the Week Ended Jul. 6, 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	447	7.4120	8.9819	503	7.5987	8.4080
2002-03 \$	845	7.9153	8.1763	775	7.6327	7.9861
2003-04	1,136	8.0520	8.4589	1,160	7.7728	8.1574
2004-05	364	8.2675	8.6009	370	7.8400	8.3190
2005-06	929	8.2460	8.6437	1,427	7.8991	8.5867
2006-07	791	8.4287	9.0820	1,425	8.0400	8.4830
2007-10	5,165	8.7446	9.8284	6,316	8.3391	9.8311
2010-11	2,157	9.2883	9.9231	1,479	9.1846	9.9941
Beyond 2011	16,330	9.4362	10.2370	17,967	9.2775	10.2337
2. State Government Securities	15	9.7994	-	82	9.1336	9.8628
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	182	6.4439	7.2358	13	6.2276	6.2276
(b) 15 - 91 Days	260	6.7199	7.3797	640	6.7810	7.3298
(c) 92 - 182 Days	32	7.2301	7.3857	39	7.2301	7.4496
(d) 183 - 364 Days	817	7.5791	7.9896	1,342	7.4695	7.9781
II. RBI* : Sales	-			30		
 : Purchase	-			-		
III. Repo Transactions £ (Other than with RBI)						

	Amount		Rates (%PA)		Amount		Rates (%PA)	
	Minimum	Maximum	Minimum	Maximum	Minimum	Maximum	Minimum	Maximum
1. Govt. of India Dated Securities	5,071	6.80 (1)	10.00 (32)		5,135	6.50 (1)	9.50 (96)	
2. State Govt. Securities	-	-	-		-	-	-	
3. 14 Day Treasury Bills	-	-	-		-	-	-	
4. 91 Day Treasury Bills	50	7.10 (3)	-		80	6.50 (1)	6.80 (3)	
5. 182 Day Treasury Bills	24	7.35 (3)	-		-	-	-	
6. 364 Day Treasury Bills	180	6.80 (1)	7.60 (15)		215	6.80 (1)	7.60 (14)	
IV. RBI : Repo £^	11,950	6.50	-		32,980	6.50	-	
 : Reverse Repo !	-	-	-		-	-	-	

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