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

(Amount in Rs. crore)

Item	For the Week Ended Apr. 27, 2001			For the Week Ended May 4, 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	484	7.9324	9.0701	615	8.4626	8.8516
2002-03 $	819	8.8562	9.1381	500	8.8020	9.0101
2003-04	886	8.9133	9.0605	829	8.9141	9.0212
2004-05	220	9.1857	9.3229	220	9.1205	9.2514
2005-06	542	9.1908	9.3505	457	9.1201	9.5677
2006-07	758	9.2814	9.4807	671	9.2387	9.4099
2007-10	3,526	9.6142	10.4655	2,184	9.5394	10.3989
2010-11	629	10.0153	10.5409	758	9.9562	10.4671
Beyond 2011	13,342	10.1344	11.0031	11,286	10.0616	10.8883
2. State Government Securities	93	10.4454	10.7302	133	9.9131	11.0269
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	167	6.2826	7.3789	99	2.0023	6.9806
(b) 15 - 91 Days	163	6.0767	7.9301	152	7.1029	8.0774
(c) 92 - 182 Days	124	7.8783	8.3970	42	8.1270	8.2773
(d) 183 - 364 Days	1,238	8.3272	8.7617	970	8.1387	8.6463
II. RBI* : Sales	5,000			14		
: Purchase	—			—		
III.Repo Transactions £ (Other than with RBI)						
	Amount	**Rates (%PA)**		**Amount**	**Rates (%PA)**	
		Minimum	**Maximum**		**Minimum**	**Maximum**
1. Govt. of India Dated Securities	3,095	7.15 (1)	10.00 (15)	4,283	7.00 (1)	9.50 (30)
2. State Govt. Securities	—	—	—	7	7.70 (8)	—
3. 14 Day Treasury Bills	—	—	—	—	—	—
4. 91 Day Treasury Bills	—	—	—	—	—	—
5. 182 Day Treasury Bills	—	—	—	—	—	—
6. 364 Day Treasury Bills	—	—	—	160	7.25 (1)	8.75 (60)
IV. RBI : Repo £^	19,210	6.75	7.00	9,750	6.75	—
: Reverse Repo !	—	—	—	410	7.00	8.75

@ : 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 YTMs (% 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 availabe. — = Nil/Negligible. # = Provisional

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