

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

(Amount in Rs. crore)

Item	For the Week Ended May 4, 2001			For the Week Ended May 11, 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	615	8.4626	8.8516	44	8.4997	8.8660
2002-03 \$	500	8.8020	9.0101	340	8.7566	8.8394
2003-04	829	8.9141	9.0212	844	8.9110	9.0039
2004-05	220	9.1205	9.2514	75	9.0784	9.1547
2005-06	457	9.1201	9.5677	470	9.0767	9.7403
2006-07	671	9.2387	9.4099	926	9.1916	9.4252
2007-10	2,184	9.5394	10.3989	3,094	9.4605	10.3653
2010-11	758	9.9562	10.4671	900	9.8877	10.4516
Beyond 2011	11,286	10.0616	10.8883	7,897	10.0286	10.6584
2. State Government Securities	133	9.9131	11.0269	59	10.4311	10.8910
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	99	2.0023	6.9806	53	6.7802	8.3751
(b) 15 - 91 Days	152	7.1029	8.0774	61	7.5444	7.9781
(c) 92 - 182 Days	42	8.1270	8.2773	136	7.9086	8.3270
(d) 183 - 364 Days	970	8.1387	8.6463	735	8.1002	8.5864
II. RBI* : Sales	14			9		
: Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	4,283	7.00 (1)	9.50 (30)	3,994	7.25 (1)	10.25 (15)
2. State Govt. Securities	7	7.70 (8)	—	10	9.40 (6)	—
3. 14 Day Treasury Bills	—	—	—	—	—	—
4. 91 Day Treasury Bills	—	—	—	—	—	—
5. 182 Day Treasury Bills	—	—	—	15	8.50 (3)	—
6. 364 Day Treasury Bills	160	7.25 (1)	8.75 (60)	179	7.50 (1)	9.50 (3)
IV. RBI : Repo £^	9,750	6.75	—	—	—	—
: Reverse Repo !	410	7.00	8.75	16,745	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 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

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