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

(Amount in Rs. crore)

Item	For the Week Ended Nov. 3, 2000			For the Week Ended Nov. 10, 2000		
	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						
2000-01	0.2	—	—	—	—	—
2001-02	271	10.2185	10.4240	356	10.2373	10.3450
2002-03 $	434	10.3501	10.5124	432	10.3231	10.4269
2003-04	872	10.4762	10.6885	1,012	10.4376	10.5833
2004-05	105	10.6107	10.8230	203	10.5599	10.6245
2005-06	137	10.7080	11.0151	172	10.6474	10.7161
2006-09	2,939	10.8624	11.4461	12,308	10.7873	11.2935
2009-10	41	11.4178	11.5665	846	11.1637	11.3864
Beyond 2010	2,995	11.4455	11.7138	5,674	11.2300	11.6466
2. State Government Securities	124	11.8126	11.9219	25	11.5805	11.6744
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	209	5.9826	8.9765	64	7.4772	10.0732
(b) 15 - 91 Days	300	7.7571	9.7733	252	8.5850	9.8729
(c) 92 - 182 Days	109	9.6735	10.1721	80	9.8728	10.0722
(d) 183 - 364 Days	858	10.0723	10.3716	432	9.9228	10.2418
II. RBI* : Sales	3			7,605		
: Purchases	—			—		

III. Repo Transactions £ (Other than with RBI)	Amount	Rates (%PA)				Amount	Rates (%PA)			
		Minimum		Maximum			Minimum		Maximum	
1. Govt. of India Dated Securities	3,402	7.95	(1)	11.00	(15)	2,406	9.50	(1)	12.30	(16)
2. 14 Day Treasury Bills	—	—		—		—	—		—	
3. 91 Day Treasury Bills	—	—		—		—	—		—	
4. 182 Day Treasury Bills	60	8.17	(1)	8.30	(1)	61	10.02	(1)	12.00	(2)
5. 364 Day Treasury Bills	533	8.06	(1)	8.60	(1)	583	10.02	(1)	12.10	(11)
IV. RBI : Repo £ ^	9,635	8.00		—		2,500	8.00		—	
: Reverse Repo !	251	8.00		—		19,804	8.00		10.00	

@ : 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 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 available. — = Nil/Negligible. # = Provisional.

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