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

(Amount in Rs. crore)

Item	For the Week Ended Nov. 17, 2000			For the Week Ended Nov. 24, 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	—	—	—	41	9.9179	10.2551
2001-02	295	10.0401	10.3269	428	10.1459	10.2899
2002-03 $	366	10.2228	10.3439	431	10.2363	10.4084
2003-04	721	10.3491	10.5398	755	10.3328	10.4816
2004-05	175	10.4960	10.6263	245	10.4940	10.6049
2005-06	1,467	10.5399	10.9007	993	10.5926	10.8088
2006-09	6,076	10.7122	11.1297	2,492	10.7335	11.2365
2009-10	446	11.1437	11.2944	392	11.1668	11.2346
Beyond 2010	3,266	11.1993	11.6162	3,208	11.0972	11.6180
2. State Government Securities	89	11.4698	11.5640	78	11.5197	11.6406
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	77	8.9747	11.0635	92	6.4091	8.5296
(b) 15 - 91 Days	255	8.9098	9.9726	83	8.9335	9.6634
(c) 92 - 182 Days	219	9.6234	10.0225	223	9.4717	9.9727
(d) 183 - 364 Days	531	9.9725	10.2718	581	10.0243	10.2120
II. RBI* : Sales	3,929			4		
: Purchases	—			—		

III. Repo Transactions £ (Other than with RBI)	Amount	Rates (%PA)				Amount	Rates (%PA)			
		Minimum		Maximum			Minimum		Maximum	
1. Govt. of India Dated Securities	3,857	8.05	(1)	11.75	(17)	2,452	8.35	(1)	10.50	(15)
2. State Govt. Securities	7	9.50	(2)	10.60	(5)	2	8.50	(1)	8.50	(1)
3. 14 Day Treasury Bills	—	—		—		—	—		—	
4. 91 Day Treasury Bills	—	—		—		—	—		—	
5. 10.50 182 Day Treasury Bills	74		(1)	11.00	(2)	—	—		—	
6. 364 Day Treasury Bills	103	8.30	(3)	11.25	(7)	269	8.25	(1)	8.75	(3)
IV. RBI : Repo £ ^	630	8.00		—		21,690	8.00		—	
: Reverse Repo !	9,222	8.00		10.00		330	8.00		—	

@ : 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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