

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

(Amount in Rs. crore)

Item	For the Week Ended Nov. 24, 2000			For the Week Ended Dec. 1, 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	10	9.0355	—				
2001-02	428	10.1459	10.2899	291	10.1397	10.2855				
2002-03 \$	431	10.2363	10.4084	410	10.2225	10.3925				
2003-04	755	10.3328	10.4816	626	10.3280	10.4977				
2004-05	245	10.4940	10.6049	170	10.4695	10.6014				
2005-06	993	10.5926	10.8088	196	10.5851	10.7643				
2006-09	2,492	10.7335	11.2365	1,837	10.7617	11.2516				
2009-10	392	11.1668	11.2346	360	11.2146	11.2755				
Beyond 2010	3,208	11.0972	11.6180	2,531	11.3236	11.6154				
2. State Government Securities	78	11.5197	11.6406	46	11.5695	11.5900				
3. Treasury Bills (Residual Maturity in Days)										
(a) Upto 14 Days	92	6.4091	8.5296	156	5.6091	8.9751				
(b) 15 - 91 Days	83	8.9335	9.6634	295	8.0904	9.4740				
(c) 92 - 182 Days	223	9.4717	9.9727	61	9.6434	9.9228				
(d) 183 - 364 Days	581	10.0243	10.2120	338	9.9183	10.2219				
II. RBI* : Sales	4			25						
: Purchases	—			—						
III. Repo Transactions £ (Other than with RBI)										
	Amount	Rates (%PA)			Amount	Rates (%PA)				
		Minimum	Maximum			Minimum	Maximum			
1. Govt. of India Dated Securities	2,452	8.35	(1)	10.50	(15)	3,377	7.50	(1)	10.15	(17)
2. State Govt. Securities	2	8.50	(1)	8.50	(1)	2	8.90	(7)	—	
3. 14 Day Treasury Bills	—	—		—		—	—		—	
4. 91 Day Treasury Bills	—	—		—		25	8.00	(1)	—	
5. 182 Day Treasury Bills	—	—		—		27	8.10	(1)	—	
6. 364 Day Treasury Bills	269	8.25	(1)	8.75	(3)	456	8.00	(1)	8.30	(3)
IV. RBI : Repo £ ^	21,690	8.00		—		12,775	8.00		—	
: Reverse Repo !	330	8.00		—		158	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 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.

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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