

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

(Amount in Rs. crore)

Item	For the Week Ended Dec. 1, 2000			For the Week Ended Dec. 8, 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	10	9.0355	—	—	—	—
2001-02	291	10.1397	10.2855	192	9.9656	10.1752
2002-03 \$	410	10.2225	10.3925	456	10.0782	10.3553
2003-04	626	10.3280	10.4977	852	10.1879	10.4285
2004-05	170	10.4695	10.6014	293	10.2972	10.5553
2005-06	196	10.5851	10.7643	446	10.4341	10.6344
2006-09	1,837	10.7617	11.2516	6,016	10.5792	11.2117
2009-10	360	11.2146	11.2755	1,030	10.9903	11.3556
Beyond 2010	2,531	11.3236	11.6154	4,215	11.1315	11.6600
2. State Government Securities	46	11.5695	11.5900	171	11.4068	11.6037
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	156	5.6091	8.9751	103	5.1375	8.2274
(b) 15 - 91 Days	295	8.0904	9.4740	272	7.2233	9.1341
(c) 92 - 182 Days	61	9.6434	9.9228	79	9.1869	9.8529
(d) 183 - 364 Days	338	9.9183	10.2219	922	9.6315	10.1422
II. RBI* : Sales	25			1,671		
: Purchases	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	3,377	7.50 (1)	10.15 (17)	1,849	8.05 (1)	10.25 (15)
2. State Govt. Securities	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	456	8.00 (1)	8.30 (3)	334	7.95 (1)	8.10 (2)
IV. RBI : Repo £ ^	12,775	8.00	—	26,175	8.00	—
: Reverse Repo !	158	8.00	—	451	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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