

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

(Amount in Rs. crore)

Item	For the Week Ended Dec. 15, 2000			For the Week Ended Dec. 22, 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	50	9.7059	10.0735	—	—	—	
2001-02	355	9.8878	10.3115	294	9.9438	10.0789	
2002-03 \$	310	10.0928	10.2412	550	10.0744	10.2450	
2003-04	536	10.1879	10.3272	776	10.1368	10.3014	
2004-05	126	10.3564	10.4530	195	10.2638	10.4622	
2005-06	211	10.4149	10.5022	278	10.3659	10.4881	
2006-09	2,345	10.5756	11.0017	2,414	10.4705	10.8792	
2009-10	577	10.9859	11.0586	915	10.8229	11.1195	
Beyond 2010	6,176	11.0043	11.6205	7,208	10.9035	11.5267	
2. State Government Securities	90	11.3029	11.6556	83	11.1277	11.4622	
3. Treasury Bills (Residual Maturity in Days)							
(a) Upto 14 Days	101	6.0555	7.9786	75	5.2381	8.8760	
(b) 15 - 91 Days	349	7.6685	9.1250	301	8.4761	9.1248	
(c) 92 - 182 Days	97	9.1650	9.8230	57	9.4182	9.8231	
(d) 183 - 364 Days	857	9.6313	10.0474	801	9.6024	10.0225	
II. RBI* : Sales							
: Purchases							
III. Repo Transactions £ (Other than with RBI)							
	Amount	Rates (%PA)		Amount	Rates (%PA)		
		Minimum	Maximum		Minimum	Maximum	
1. Govt. of India Dated Securities	3,547	8.00	(1) 9.25	(13)	2,465	8.25 (1) 10.50	(25)
2. State Govt. Securities	—	—	—	—	—	—	—
3. 14 Day Treasury Bills	—	—	—	—	—	—	—
4. 91 Day Treasury Bills	—	—	—	20	8.35	(1)	—
5. 182 Day Treasury Bills	25	8.25	(1)	—	—	—	—
6. 364 Day Treasury Bills	644	8.10	(1) 8.50	(3)	316	8.25 (1) 8.75	(3)
IV. RBI : Repo £ ^							
: Reverse Repo !							
	11	8.00	—	434	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 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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