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

(Amount in Rs. crore)

Items	For the Week Ended December 10, 1999			For the Week Ended December 17, 1999		
	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						
1999-2000	323	8.7489	9.9784	257	7.9996	9.9438
2000-01	765	9.2667	10.2987	447	9.1821	10.2625
2001-02	699	10.0533	10.4693	468	10.2763	10.4820
2002-03 $	675	10.1886	10.4803	201	10.3574	10.5775
2003-04	950	10.3445	10.7938	145	10.4716	10.7625
2004-05	655	10.5227	10.8143	210	10.7192	10.7801
2005-08	843	10.4334	11.2475	521	10.8353	11.1839
2008-09	110	11.0089	11.3159	60	11.2489	11.2778
Beyond 2009	6,864	11.1009	11.8118	2,282	11.1040	11.8754
2. State Government Securities	21	11.2453	11.6234	11	10.9052	11.7513
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	206	7.1807	8.4832	107	6.5841	8.2247
(b) 15 - 91 Days	382	6.6327	9.1749	338	6.9806	9.7234
(c) 92 - 182 Days	114	8.9228	9.6535	6	8.8755	9.2245
(d) 183 - 364 Days	824	9.2246	10.2020	120	9.5239	10.1122
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	959	7.80	(1)	9.00	(14)	1,747	5.25	(1)	10.00	(47)
2. 14 Day Treasury Bills	—	—		—		—	—		—	
3. 91 Day Treasury Bills	—	—		—		—	—		—	
4. 182 Day Treasury Bills	15	7.90	(1)	—		15	7.85	(3)	—	
5. 364 Day Treasury Bills	295	7.85	(1)	8.45	(14)	268	6.60	(1)	10.00	(32)
IV. RBI : Repo £	**—**	**6.00**				**250**	**6.00**			
: Reverse Repo	**860**	**8.00**				**1,059**	**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.

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.

Annual subscription for 1999 Weekly Statistical Supplement is **Rs. 250.00** (inclusive of postage) in India and **US $50** abroad, inclusive of postage by air mail. Price per copy is **Rs. 5.00.**

Registration No. RN. 43801/86
REGISTERED NO.
MH/BY-SOUTH-757

Printed and Published by **Charan Singh** for the **Reserve Bank of India,** Mumbai - 400 001.
at **Karnatak Orion Press,** 17/18 Prospect Chambers Annexe, Dr. D.N. Road, Fort, Mumbai-400 001.