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

(Amount in Rs. crore)

Items	For the Week Ended October 22, 1999			For the Week Ended October 29, 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	48	10.6561	10.7181	44	10.4801	10.6058
2000-01	262	10.4122	10.6504	648	10.2424	10.6578
2001-02	230	10.5486	10.7622	620	10.5076	13.5307
2002-03 $	46	10.5380	10.8693	340	10.6870	10.7565
2003-04	237	10.4747	11.0163	333	10.6510	10.9434
2004-05	180	10.9405	11.0323	550	10.9078	10.9719
2005-08	760	11.0443	11.3845	1,454	11.0308	12.1912
2008-09	20	11.4311	11.6742	70	11.4087	11.4326
Beyond 2009	1942	11.4577	12.3937	3,337	11.2644	12.0176
2. State Government Securities	14	11.8068	11.8944	57	10.5033	11.9254
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	62	8.4742	10.4710	142	7.2283	9.9726
(b) 15 - 91 Days	260	8.9753	10.7206	194	8.9751	10.2213
(c) 92 - 182 Days	850	9.9226	10.9699	30	9.2247	10.3216
(d) 183 - 364 Days	1,215	10.1221	10.3217	124	10.0225	10.4213
II. RBI* : Sales	**—**			**10**		
: Purchases	**2,141**			**—**		
III. Repo Transactions £ (Other than with RBI)						
	Amount	**Rates (%PA)**		**Amount**	**Rates (%PA)**	
		Minimum	**Maximum**		**Minimum**	**Maximum**
1. Govt. of India Dated Securities	1,565 **	8.10 (1)	12.20(31)	700	8.00(1)	10.90(14)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 182 Day Treasury Bills	—	—	—	10	9.20(1)	—
5. 364 Day Treasury Bills	45	8.50 (1)	10.00(3)	5	9.90(1)	—
IV. RBI : Repo £	186	6.00		—	—	
: Reverse Repo	**493**	**8.00**		**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.

** : The Repo figure was corrected to Rs. 1,565 cr. in place of Rs. 1,520 cr.

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.**

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.

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