

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

(Amount in Rs. crore)

Items	For the Week Ended October 29, 1999			For the Week Ended November 5, 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	44	10.4801	10.6058	25	9.8250	10.5606
2000-01	648	10.2424	10.6578	807	10.1210	14.4777
2001-02	620	10.5076	13.5307	743	10.4191	12.1273
2002-03 \$	340	10.6870	10.7565	746	10.5731	12.3285
2003-04	333	10.6510	10.9434	495	10.6047	12.5466
2004-05	550	10.9078	10.9719	500	10.8702	10.9231
2005-08	1,454	11.0308	12.1912	1,754	10.9666	12.7479
2008-09	70	11.4087	11.4326	179	10.4949	11.4659
Beyond 2009	3,337	11.2644	12.0176	3,550	11.4886	12.9801
2. State Government Securities	57	10.5033	11.9254	49	11.1392	12.4987
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	142	7.2283	9.9726	111	7.7273	8.9930
(b) 15 - 91 Days	194	8.9751	10.2213	121	7.9588	9.7233
(c) 92 - 182 Days	30	9.2247	10.3216	166	9.2246	10.1722
(d) 183 - 364 Days	124	10.0225	10.4213	466	9.7232	10.3216
II. RBI* : Sales	10			—		
 : Purchases	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	700	8.00	(1) 10.90 (14)	2,192	8.00	(1) 9.00 (7)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 182 Day Treasury Bills	10	9.20	(1) —	—	—	—
5. 364 Day Treasury Bills	5	9.90	(1) —	232	8.15	(1) 8.75 (6)
IV. RBI : Repo £	—	—	—	—	—	—
 : Reverse Repo	330	8.00	—	188	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

Printed and Published by **Charan Singh** for the **Reserve Bank of India**, Mumbai - 400 001. REGISTERED NO.

at **Karnatak Orion Press**, 17/18 Prospect Chambers Annexe, Dr. D.N. Road, Fort,

MH/BY-SOUTH-757

Mumbai-00 001.