

## 20. Secondary Market Transactions in Government Securities (Face Value)

(Amount in Rs. crore)

| Items   | For the Week Ended April 9, 1999 |                      |            | For the Week Ended April 16, 1999 |                      |            |
|---|----------------------------------|----------------------|------------|-----------------------------------|----------------------|------------|
|   | Amount                           | YTM (%PA) Indicative |            | Amount                            | YTM (%PA) Indicative |            |
|   |                                  | Minimum              | Maximum    |                                   | Minimum              | Maximum    |
| 1   | 2                                | 3                    | 4          | 5                                 | 6                    | 7          |
| <b>I. Outright Transactions</b>                       |                                  |                      |            |                                   |                      |            |
| 1. Govt. of India Dated Securities                    |                                  |                      |            |                                   |                      |            |
| Maturing in the year                                  |                                  |                      |            |                                   |                      |            |
| 1999-2000   | 399                              | 8.8472               | 10.4246    | 105                               | 7.3090               | 12.3809    |
| 2000-01   | 1,369                            | 10.1224              | 11.0347    | 368                               | 10.4024              | 10.7229    |
| 2001-02   | 1,183                            | 10.8681              | 11.1475    | 711                               | 10.6312              | 11.0327    |
| 2002-03 \$  | 840                              | 11.0423              | 11.5150    | 554                               | 11.0245              | 11.1138    |
| 2003-04   | 1,033                            | 11.1790              | 11.6828    | 672                               | 11.1455              | 11.9492    |
| 2004-05   | 1,294                            | 11.2938              | 12.2038    | 551                               | 11.2804              | 11.4360    |
| 2005-08   | 137                              | 11.5999              | 12.0015    | 621                               | 11.2386              | 11.7180    |
| 2008-09   | 365                              | 11.8535              | 12.0704    | 173                               | 11.6490              | 11.8867    |
| Beyond 2009   | 4,846                            | 10.9822              | 12.5800    | 3,700                             | 11.8407              | 12.4501    |
| 2. State Government Securities                        | 12                               | 11.4449              | 12.2356    | 9                                 | 11.2876              | 12.4580    |
| 3. 14 Day Treasury Bills                              | 57                               | 5.8333               | 8.2284     | 60                                | 5.9818               | 7.7201     |
| 4. 91 Day Treasury Bills                              | 126                              | 5.9706               | 8.7259     | 190                               | 6.1340               | 8.5064     |
| 5. 364 Day Treasury Bills                             | 752                              | 5.9706               | 10.0724    | 591                               | 6.7311               | 9.9227     |
| <b>II. RBI* : Sales</b>                               | <b>3,430</b>                     |                      |            | <b>2,304</b>                      |                      |            |
| : Purchases   | -                                |                      |            | -                                 |                      |            |
| <b>III. Repo Transactions £ (Other than with RBI)</b> |                                  |                      |            |                                   |                      |            |
|   | Amount                           | Rates (%PA)          |            | Amount                            | Rates (%PA)          |            |
|   |                                  | Minimum              | Maximum    |                                   | Minimum              | Maximum    |
| 1. Govt. of India Dated Securities                    | 1,580                            | 3.00 (1)             | 10.50 (17) | 1,105                             | 7.60 (3)             | 10.50 (75) |
| 2. 14 Day Treasury Bills                              | -                                | -                    | -          | -                                 | -                    | -          |
| 3. 91 Day Treasury Bills                              | -                                | -                    | -          | -                                 | -                    | -          |
| 4. 364 Day Treasury Bills                             | 45                               | 7.75 (1)             | -          | 66                                | 8.75 (13)            | 8.75 (14)  |
| <b>IV. RBI: Repo £</b>                                | <b>9,745</b>                     | <b>6.00</b>          | <b>-</b>   | <b>1</b>                          | <b>6.00</b>          | <b>-</b>   |
| : Reverse Repo £                                      | <b>576</b>                       | <b>8.00</b>          | <b>-</b>   | <b>521</b>                        | <b>8.00</b>          | <b>-</b>   |

@ 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.**

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