

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

(Amount in Rs. crore)

| Items | For the Week Ended July 23, 1999 | | | For the Week Ended July 30, 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 | 259 | 9.9539 | 10.2957 | 57 | 9.8331 | 10.0671 |
| 2000-01 | 1,185 | 10.1299 | 10.6665 | 656 | 9.2542 | 11.5016 |
| 2001-02 | 964 | 10.6683 | 10.9234 | 465 | 10.5196 | 10.8585 |
| 2002-03 \$ | 803 | 10.9174 | 11.8617 | 499 | 10.8611 | 11.2395 |
| 2003-04 | 958 | 11.0374 | 11.2749 | 828 | 10.9368 | 11.2448 |
| 2004-05 | 837 | 11.2143 | 11.2864 | 1,095 | 11.1557 | 11.2743 |
| 2005-08 | 1,732 | 11.2078 | 11.8336 | 1,420 | 11.2669 | 11.6093 |
| 2008-09 | 115 | 11.6562 | 11.7984 | 211 | 11.5908 | 11.7004 |
| Beyond 2009 | 2,917 | 11.6760 | 12.3953 | 2,325 | 11.6269 | 12.3543 |
| 2. State Government Securities | 75 | 11.9245 | 12.2419 | 20 | 11.3550 | 12.0571 |
| 3. 14 Day Treasury Bills | 72 | 6.6478 | 9.7503 | 86 | 6.9899 | 9.9727 |
| 4. 91 Day Treasury Bills | 147 | 8.2283 | 9.3745 | 191 | 8.1773 | 9.4741 |
| 5. 182 Day Treasury Bills | 140 | 9.5988 | 9.9227 | 32 | 9.4739 | 9.8728 |
| 6. 364 Day Treasury Bills | 300 | 7.9765 | 10.4314 | 628 | 8.0297 | 11.1703 |
| II. RBI* : Sales | 50 | | | — | | |
| : Purchases | 50 | | | — | | |
| III. Repo Transactions £ (Other than with RBI) | | | | | | |
| | Amount | Rates (%PA) | | Amount | Rates (%PA) | |
| | | Minimum | Maximum | | Minimum | Maximum |
| 1. Govt. of India Dated Securities | 846 | 8.10 (2) | 10.20 (62) | 1,532 | 7.80 (1) | 10.20 (102) |
| 2. 14 Day Treasury Bills | — | — | — | — | — | — |
| 3. 91 Day Treasury Bills | — | — | — | 3 | 7.45 (6) | 7.45 (6) |
| 4. 182 Day Treasury Bills | — | — | — | 40 | 8.00 (3) | 8.00 (3) |
| 5. 364 Day Treasury Bills | 50 | 8.50 (13) | 8.50 (13) | 143 | 8.00 (1) | 9.10 (30) |
| IV. RBI : Repo # | — | — | — | — | — | — |
| : Reverse Repo # | 1,048 | 8.00 | — | 478 | 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.

Above information can also be directly accessed on Internet at <http://www.wss.rbi.org.in>

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 REGISTERED NO. - 400 001. at **Karnatak Orion Press**, 17/18 Prospect Chambers Annexe, Dr. D.N. MH/BY-SOUTH-757 Road, Fort, Mumbai-400 001.