

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

(Amount in Rs. crore)

Items	For the Week Ended August 13, 1999			For the Week Ended August 20, 1999		
	Amount	YTM (%PA) Indicative		Amount	YTM (%PA) Indicative	
		Minimum	Maximum		Minimum	Maximum
<b>1</b>	<b>2</b>	<b>3</b>	<b>4</b>	<b>5</b>	<b>6</b>	<b>7</b>
<b>I. Outright Transactions</b>						
1. Govt. of India Dated Securities						
Maturing in the year						
1999-2000	90	9.4033	10.1752	79	9.4790	10.2984
2000-01	578	9.4232	10.6230	462	9.9297	10.5428
2001-02	326	10.1998	10.6252	317	10.0361	10.5407
2002-03 \$	565	10.5264	10.8298	394	10.5534	10.7086
2003-04	1,356	10.7014	11.1327	1,205	10.7069	11.0828
2004-05	615	10.8620	11.1014	515	10.9272	11.0930
2005-08	846	10.9974	11.5822	840	10.8527	11.4481
2008-09	193	11.2702	11.5502	160	11.4339	11.5326
Beyond 2009	4,434	11.4155	12.4556	2,146	11.4671	12.0777
2. State Government Securities	3	11.7362	12.2423	50	11.7509	13.7433
3. 14 Day Treasury Bills	130	7.9803	13.0864	11	8.0752	9.7752
4. 91 Day Treasury Bills	78	8.4762	9.3752	172	8.4764	10.1698
5. 182 Day Treasury Bills	21	8.7758	9.6235	35	9.2247	9.9227
6. 364 Day Treasury Bills	347	8.2766	10.4724	610	8.5770	10.3013
<b>II. RBI* : Sales</b>	<b>502</b>			<b>2</b>		
<b>: Purchases</b>	<b>—</b>			<b>—</b>		
<b>III. Repo Transactions ₹ (Other than with RBI)</b>						
	<b>Amount</b>	<b>Rates (%PA)</b>		<b>Amount</b>	<b>Rates (%PA)</b>	
		<b>Minimum</b>	<b>Maximum</b>		<b>Minimum</b>	<b>Maximum</b>
1. Govt. of India Dated Securities	1,557	7.75 (1)	28.00 (18)	535	9.25 (2)	11.25 (19)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 182 Day Treasury Bills	—	—	—	65	10.20 (3)	10.25 (4)
5. 364 Day Treasury Bills	60	25.00 (1)	—	25	10.10 (4)	—
<b>IV. RBI : Repo #</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>
<b>: Reverse Repo #</b>	<b>2,191</b>	<b>8.00</b>	<b>—</b>	<b>1,467</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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