

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

(Amount in Rs. crore)

Items	For the Week Ended September 3, 1999			For the Week Ended September 10, 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	62	9.5389	10.4431	25	9.0489	11.0783
2000-01	460	10.0971	13.9248	216	10.0859	10.7413
2001-02	417	10.4459	13.9955	701	10.6050	10.8952
2002-03 \$	319	10.6142	13.6532	485	10.7181	10.8906
2003-04	791	10.7092	13.7988	544	10.8624	11.1105
2004-05	232	10.9468	13.3459	245	11.0100	11.1205
2005-08	200	11.0511	13.5750	292	11.1305	11.4613
2008-09	30	11.5011	11.5029	2	11.5152	11.9931
Beyond 2009	2,054	11.4689	14.1466	776	11.4852	12.0483
2. State Government Securities	14	11.4997	12.4965	126	11.7504	12.5709
3. 14 Day Treasury Bills	-	-	-	5	9.9738	9.9738
4. 91 Day Treasury Bills	112	7.4790	9.4737	137	4.9882	10.4711
5. 182 Day Treasury Bills	82	8.9753	10.1721	110	8.9755	10.5711
6. 364 Day Treasury Bills	393	8.4754	10.3715	534	9.3245	10.7206
II. RBI* : Sales	42			1		
 : Purchases	-			-		
III. Repo Transactions ₹ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	859	8.50 (1)	10.75 (17)	1,082	8.00 (1)	11.25 (18)
2. 14 Day Treasury Bills	-	-	-	-	-	-
3. 91 Day Treasury Bills	-	-	-	-	-	-
4. 182 Day Treasury Bills	55	10.00 (1)	-	64	7.70 (1)	11.10 (5)
5. 364 Day Treasury Bills	102	9.00 (1)	10.10 (13)	16	9.90 (1)	-
IV. RBI : Repo #	-	-	-	-	-	-
 : Reverse Repo #	1,889	8.00	-	1,828	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 REGISTERED NO.
001. at **Karnatak Orion Press**, 17/18 Prospect Chambers Annexe, Dr. D.N. Road, Fort, MH/BY-SOUTH-757
Mumbai-400 001.