

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

(Amount in Rs. crore)

Items	For the Week Ended September 17, 1999			For the Week Ended September 24, 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	1	9.9689	10.4335	122	9.6250	10.6988
2000-01	234	9.5366	13.3279	326	10.1687	10.5069
2001-02	165	10.6359	10.7376	374	10.5650	10.8837
2002-03 \$	305	10.7575	12.9526	532	10.6887	10.7723
2003-04	310	10.8386	12.8941	315	10.7974	12.5000
2004-05	573	10.9680	11.0741	765	10.8886	11.1918
2005-08	310	11.0856	11.4537	1,527	11.0249	11.4204
2008-09	60	11.4670	11.5049	146	11.4288	11.4756
Beyond 2009	1,162	11.5224	12.1414	3,054	11.4765	12.0030
2. State Government Securities	78	11.7492	12.2008	52	7.9928	11.9819
3. 14 Day Treasury Bills	21	8.6056	8.6061	11	8.6061	8.6066
4. 91 Day Treasury Bills	104	8.3767	12.4616	146	7.6797	10.0723
5. 182 Day Treasury Bills	15	8.9753	10.0724	10	9.6736	9.6736
6. 364 Day Treasury Bills	317	9.9728	10.8706	283	7.9768	10.4214
<b>II. RBI* : Sales</b>	<b>13</b>			<b>1,104</b>		
<b>: Purchases</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	590	9.15 (1)	12.15 (14)	1,652	7.40 (1)	11.50 (15)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 182 Day Treasury Bills	—	—	—	30	9.00 (5)	—
5. 364 Day Treasury Bills	6	11.50 (4)	—	145	7.60 (1)	10.60 (14)
<b>IV. RBI : Repo £</b>	—	—	—	—	—	—
<b>: Reverse Repo £</b>	<b>1,500</b>	<b>8.00</b>	—	<b>462</b>	<b>8.00</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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