

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

(Amount in Rs. crore)

Items	For the Week Ended October 8, 1999			For the Week Ended October 15, 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	0.25	10.8271	—	3	10.2346	10.3512	
2000-01	160	10.4988	10.7883	249	10.1980	10.6649	
2001-02	245	10.6003	13.5253	75	10.5160	10.7276	
2002-03 \$	220	10.7115	10.8441	200	10.7035	10.8286	
2003-04	293	10.8189	11.0338	435	10.8101	11.0406	
2004-05	450	10.9433	11.7762	370	10.9274	11.0289	
2005-08	505	11.0291	11.5813	2,215	10.9846	11.3728	
2008-09	185	11.4178	11.4566	176	10.8807	11.4636	
Beyond 2009	2,466	11.5129	12.0230	3,139	11.4533	12.0439	
2. State Government Securities	10	11.5491	12.1812	15	11.3848	11.8955	
3. Treasury Bills (Residual Maturity in Days)							
(a) Upto 14 Days	72	7.9733	9.4665	45	8.4788	10.9712	
(b) 15 - 91 Days	91	8.8754	10.2225	213	9.2250	10.9200	
(c) 92 - 182 Days	99	9.8729	10.4712	80	9.9725	10.8702	
(d) 183 - 364 Days	65	10.1222	10.4713	30	10.1720	10.2219	
<b>II. RBI* : Sales</b>	<b>3</b>			<b>44</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	1,767	9.90	(1)	12.05	(15)	909	9.50 (1) 15.25 (14)
2. 14 Day Treasury Bills	—	—		—		—	—
3. 91 Day Treasury Bills	—	—		—		—	—
4. 182 Day Treasury Bills	47	10.30	(1)	12.05	(1)	50	11.20 (1) —
5. 364 Day Treasury Bills	224	10.40	(1)	11.50	(4)	56	11.20 (1) 12.25 (2)
<b>IV. RBI : Repo £</b>	<b>—</b>	<b>—</b>		<b>—</b>		<b>—</b>	<b>—</b>
<b>: Reverse Repo £</b>	<b>811</b>	<b>8.00</b>		<b>—</b>		<b>949</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.**

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