

20. Secondary Market Transactions in Government Securities (Face Value)@

(Rs. crore)

| Items | For the Week Ended | | | For the Week Ended | | |
|---|--------------------|-------------|--------------|--------------------|-------------|--------------|
| | September 18, 1998 | | | September 25, 1998 | | |
| | Amount | YTM (%PA) | | Amount | YTM (%PA) | |
| | | Indicative | | | Indicative | |
| | Minimum | Maximum | Minimum | Maximum | Maximum | |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 |
| I. Outright Transactions | | | | | | |
| 1. Govt. of India Dated Securities | | | | | | |
| Maturing in the year | | | | | | |
| 1998-99 | 314 | 10.3704 | 10.7041 | 111 | 10.1050 | 10.4613 |
| 1999-00 | 131 | 10.2439 | 10.7639 | 154 | 10.2068 | 11.1265 |
| 2000-01 | 215 | 11.1892 | 11.3694 | 217 | 11.1887 | 11.3962 |
| 2001-02 | 347 | 11.5374 | 12.0105 | 330 | 11.4100 | 11.6174 |
| 2002-03\$ | 60 | 11.5617 | 11.7277 | 21 | 11.6235 | 11.7267 |
| 2003-04 | 35 | 11.7868 | 11.8787 | 10 | 11.8543 | 11.8543 |
| 2004-07 | 100 | 11.8448 | 12.3496 | 285 | 11.7902 | 12.2287 |
| 2007-08 | 1 | 12.0838 | - | - | - | - |
| Beyond 2008 | 44 | 12.1250 | 12.2748 | 148 | 11.9949 | 12.2996 |
| 2. State Government Securities | 43 | 12.2573 | 12.3544 | 0.26 | 12.1127 | 13.0130 |
| 3. 14 Day Treasury Bills | - | - | - | 25 | 8.2269 | 8.2274 |
| 4. 91 Day Treasury Bills | 185 | 5.7348 | 9.6745 | 149 | 4.9895 | 9.4739 |
| 5. 364 Day Treasury Bills | 410 | 7.8274 | 9.7237 | 309 | 7.0807 | 9.7233 |
| II. RBI* : Sales | 3 | | | 0.46 | | |
| : Purchases | - | | | - | | |
| III. Repo Transactions £ (Other than with RBI) | | | | | | |
| | Amount | Rates (%PA) | | Amount | Rates (%PA) | |
| | | Minimum | Maximum | | Minimum | Maximum |
| 1. Govt. of India Dated Securities | 652 | 8.75 (3) | 10.50 (14) | 289 | 8.00 (3) | 10.50 (14) |
| 2. 14 Day Treasury Bills | - | - | - | - | - | - |
| 3. 91 Day Treasury Bills | - | - | - | 5 | 8.10 (3) | - |
| 4. 364 Day Treasury Bills | 35 | 9.75 (11) | 10.10 (14) | - | - | - |
| IV. RBI : Repo £ | 11,763 | 8.00 | - | 19,234 | 8.00 | - |
| : Reverse Repo £ | 1,544 | 9.00 | - | - | - | - |

@ 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.

Figures in brackets indicate Repo Period.

Above information can also be accessed on Internet @ <http://www.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.

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