

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

(Rs. crore)

Items	For the Week Ended			For the Week Ended		
	October 2, 1998			October 9, 1998		
	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						
1998-99	89	10.4340	10.5322	358	10.0174	10.6307
1999-00	20	10.5251	10.7614	240	10.6124	11.3024
2000-01	825	10.6620	11.4634	690	11.3865	11.5367
2001-02	135	11.5601	11.6369	297	11.5790	12.0377
2002-03 \$	40	11.7010	11.7496	87	11.6952	11.8497
2003-04	1	11.7800	11.9528	87	11.8027	11.9240
2004-07	58	11.7413	12.3088	58	11.7178	12.3519
2007-08	-	-	-	0.06	12.0462	-
Beyond 2008	37	12.2021	12.2768	53	12.0925	12.4090
2. State Government Securities	6	12.4040	12.4184	24	12.4594	12.5152
3. 14 Day Treasury Bills	53	7.7295	8.5762	82	7.7913	8.7246
4. 91 Day Treasury Bills	217	7.8788	9.4739	698	6.5896	9.9227
5. 364 Day Treasury Bills	215	7.2795	9.9727	48	7.8784	10.3714
II. RBI* : Sales	42			342		
: Purchases	-			-		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	918	8.25 (4)	9.75 (14)	383	8.00 (3)	8.85 (18)
2. 14 Day Treasury Bills	-	-	-	-	-	-
3. 91 Day Treasury Bills	-	-	-	25	8.15 (3)	-
4. 364 Day Treasury Bills	15	9.00(14)	-	-	-	-
IV. RBI : Repo £	4,069	8.00	-	11,692	8.00	-
: Reverse Repo £	89	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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