

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

(Rs. crore)

Items	For the Week Ended			For the Week Ended		
	October 9, 1998			October 16, 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	358	10.0174	10.6307	195	9.9839	11.2184
1999-00	240	10.6124	11.3024	281	10.5818	11.3165
2000-01	690	11.3865	11.5367	253	11.3913	11.6862
2001-02	297	11.5790	12.0377	98	11.5629	11.6942
2002-03 \$	87	11.6952	11.8497	8	11.7999	11.8389
2003-04	87	11.8027	11.9240	42	11.8032	12.0949
2004-07	58	11.7178	12.3519	50	11.9855	12.3336
2007-08	0.06	12.0462	-	-	-	-
Beyond 2008	53	12.0925	12.4090	31	12.2098	12.4535
2. State Government Securities	24	12.4594	12.5152	1	12.1354	12.4689
3. 14 Day Treasury Bills	82	7.7913	8.7246	535	7.9775	10.0431
4. 91 Day Treasury Bills	698	6.5896	9.9227	721	7.9781	10.0324
5. 364 Day Treasury Bills	48	7.8784	10.3714	376	7.7297	10.7206
II. RBI* : Sales	342			216		
: Purchases	-			-		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	383	8.00 (3)	8.85 (18)	816	8.10 (3)	9.40 (14)
2. 14 Day Treasury Bills	-	-	-	-	-	-
3. 91 Day Treasury Bills	25	8.15 (3)	-	-	-	-
4. 364 Day Treasury Bills	-	-	-	-	-	-
IV. RBI : Repo £	11,692	8.00	-	1,664	8.00	-
: Reverse Repo £	-	-	-	2,778	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.

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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