

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

(Rs. crore)

Items	For the Week Ended			For the Week Ended		
	October 23, 1998			October 30, 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	38	10.2841	10.4977	145	9.8723	10.5020
1999-00	30	10.5877	10.8145	249	10.2091	11.3214
2000-01	60	11.4258	11.5287	667	11.1290	11.8244
2001-02	20	11.6415	11.6648	224	11.6024	12.0279
2002-03 \$	-	-	-	5	11.7339	12.2732
2003-04	30	11.8013	11.8277	51	11.8107	12.2966
2004-07	9	11.9826	12.3332	179	11.9687	12.5081
2007-08	-	-	-	3	12.2259	12.2988
Beyond 2008	9	12.2266	12.2919	156	12.0811	12.3411
2. State Government Securities	3	12.4981	13.4915	137	12.1104	12.6128
3. 14 Day Treasury Bills	191	8.2778	8.9264	132	6.9809	9.2276
4. 91 Day Treasury Bills	129	8.4776	10.0624	913	7.9783	10.0724
5. 364 Day Treasury Bills	60	10.1122	10.6507	187	8.5762	10.6607
II. RBI* : Sales	46			276		
: Purchases	-			-		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	280	8.10 (3)	9.50 (14)	439	8.80 (3)	9.50 (14)
2. 14 Day Treasury Bills	-	-	-	-	-	-
3. 91 Day Treasury Bills	10	9.15 (4)	-	-	-	-
4. 364 Day Treasury Bills	-	-	-	-	-	-
IV. RBI:Repo £	2,778	8.00	-	7,320	8.00	-
: Reverse Repo £	-	-	-	1,072	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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