

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

(Rs. crore)

Items	For the Week Ended			For the Week Ended		
	October 30, 1998			November 6, 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	145	9.8723	10.5020	194	9.5981	10.2924
1999-00	249	10.2091	11.3214	369	9.9993	12.3084
2000-01	667	11.1290	11.8244	670	11.1108	11.4615
2001-02	224	11.6024	12.0279	131	11.5501	11.6410
2002-03 \$	5	11.7339	12.2732	11	11.7918	11.7918
2003-04	51	11.8107	12.2966	16	11.8501	12.5018
2004-07	179	11.9687	12.5081	29	11.9127	12.3056
2007-08	3	12.2259	12.2988	43	12.2085	12.2098
Beyond 2008	156	12.0811	12.3411	89	12.1299	12.3496
2. State Government Securities	137	12.1104	12.6128	56	12.2421	12.7882
3. 14 Day Treasury Bills	132	6.9809	9.2276	42	7.7250	8.7246
4. 91 Day Treasury Bills	913	7.9783	10.0724	1,561	8.1455	10.0026
5. 364 Day Treasury Bills	187	8.5762	10.6607	964	7.4772	10.7006
II. RBI* : Sales	276			1,723		
: Purchases	-			-		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	439	8.80 (3)	9.50 (14)	225	5.50 (1)	8.75 (14)
2. 14 Day Treasury Bills	-	-	-	-	-	-
3. 91 Day Treasury Bills	-	-	-	20	8.25 (3)	-
4. 364 Day Treasury Bills	-	-	-	-	-	-
IV. RBI : Repo £	7,320	8.00	-	11,582	8.00	-
: Reverse Repo £	1,072	9.00	-	800	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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