

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

(Rs. crore)

Items	For the Week Ended			For the Week Ended				
	December 25, 1998			January 1, 1999				
	Amount	YTM (%PA)		Amount	YTM (%PA)			
		Indicative			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	57	9.3053	10.1043	122	8.8923	10.6138		
1999-00	318	9.3923	10.9043	215	9.4401	10.6570		
2000-01	425	11.1255	11.4498	670	11.2503	11.4439		
2001-02	224	11.4796	11.5374	175	11.4923	11.5327		
2002-03 \$	40	11.6517	11.6559	145	11.6139	11.6557		
2003-04	199	11.7487	11.9642	228	11.7565	11.9761		
2004-07	120	11.9402	12.2152	74	11.9329	12.1239		
2007-08	1	12.1128	12.2252	1	12.1374	12.2687		
Beyond 2008	28	12.1206	12.2171	100	12.1274	12.2173		
2. State Government Securities	14	11.8451	12.4400	6	12.0480	12.9815		
3. 14 Day Treasury Bills	97	6.9759	9.0253	58	8.2269	9.3258		
4. 91 Day Treasury Bills	446	6.9851	9.5738	451	7.9786	10.0737		
5. 364 Day Treasury Bills	67	8.2281	10.4214	22	7.9751	10.4014		
II. RBI* : Sales	20			229				
: Purchases	—			—				
III. Repo Transactions £ (Other than with RBI)								
	Amount	Rates (%PA)		Amount	Rates (%PA)			
		Minimum	Maximum		Minimum	Maximum		
1. Govt. of India Dated Securities	803	8.10	(1) 9.75	(16)	942	7.50	(1) 10.40	(17)
2. 14 Day Treasury Bills	—	—	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—	—	—
4. 364 Day Treasury Bills	—	—	—	—	—	—	—	—
IV. RBI : Repo £	181	8.00	—	—	634	8.00	—	—
: Reverse Repo £	579	9.00	—	—	637	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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