

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

(Rs. crore)

Items	For the Week Ended			For the Week Ended		
	November 27, 1998			December 4, 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	258	8.5719	9.8282	123	9.1320	9.8101
1999-00	295	9.8226	10.9177	343	9.9897	10.9322
2000-01	1,040	11.1341	12.5154	614	11.0079	11.3726
2001-02	163	11.4647	11.7043	212	11.2960	12.5411
2002-03 \$	130	11.6708	11.7167	45	11.6535	11.6729
2003-04	127	11.7542	11.9709	156	11.7474	12.4609
2004-07	602	11.4480	12.2066	134	11.9074	12.1722
2007-08	11	12.1783	12.2049	38	12.1068	12.1980
Beyond 2008	121	12.1144	12.3090	255	12.0701	12.3086
2. State Government Securities	19	11.7357	12.4494	9	11.6596	12.6264
3. 14 Day Treasury Bills	132	4.9889	8.4832	57	6.8809	11.2181
4. 91 Day Treasury Bills	1,057	7.7201	9.8905	972	6.8809	14.0718
5. 364 Day Treasury Bills	641	8.3281	10.5710	160	9.6734	10.4812
II. RBI* : Sales	656			303		
: Purchases	-			-		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	777	8.25	(1) 9.25	622	7.10	(1) 8.75
2. 14 Day Treasury Bills	-	-	-	-	-	-
3. 91 Day Treasury Bills	-	-	-	-	-	-
4. 364 Day Treasury Bills	-	-	-	-	-	-
IV. RBI : Repo £	5,913	8.00	-	10,949	8.00	-
: Reverse Repo £	750	9.00	-	500	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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