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

(Rs. crore)

Items	For the Week Ended January 8, 1999			For the Week Ended January 15, 1999		
	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	381	8.7525	9.9840	15	9.9718	—
1999-00	352	9.7544	10.7585	276	9.1152	10.5910
2000-01	778	11.0632	11.4313	894	11.1914	11.9756
2001-02	846	11.3323	11.5997	455	11.4703	11.5449
2002-03 $	735	11.5969	11.6808	552	11.5791	11.6737
2003-04	1,295	11.7573	11.9559	580	11.7152	11.9201
2004-07	217	11.8518	13.9930	420	11.7094	12.0450
2007-08	6	12.1742	13.0401	30	12.1721	12.1732
Beyond 2008	686	12.1200	12.5266	220	12.1381	12.5260
2. State Government Securities	50	12.2011	12.9818	36	12.0713	12.8833
3. 14 Day Treasury Bills	75	8.2269	9.1265	47	8.2301	25.5515
4. 91 Day Treasury Bills	627	8.2263	11.8639	261	4.9875	139.6195
5. 364 Day Treasury Bills	376	10.1919	10.4214	177	10.1621	11.0267
II. RBI* : Sales	**1,925**			**837**		
: Purchases	**—**			**—**		
III. Repo Transactions £ (Other than with RBI)						
	Amount	**Rates (%PA)**		**Amount**	**Rates (%PA)**	
		Minimum	**Maximum**		**Minimum**	**Maximum**
1. Govt. of India Dated Securities	807	8.00 (1)	10.50 (14)	1,698	9.40 (1)	30.00 (76)
2. 14 Day Treasury Bills	—	—	—	—	—	—
3. 91 Day Treasury Bills	—	—	—	—	—	—
4. 364 Day Treasury Bills	3	9.15 (3)	—	80	9.20 (1)	25.00 (3)
IV. RBI : Repo £	**1,530**	**8.00**	**—**	**20**	**8.00**	**—**
: Reverse Repo £	**856**	**9.00**	**—**	**933**	**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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