

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

(Amount in Rs. crore)

Item	For the Week Ended May 9, 2003			For the Week Ended May 16, 2003		
	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						
2003-04	319	4.8983	4.9881	245	4.9198	4.9543
2004-05	2	—	—	40	4.9328	4.9471
2005-06	100	5.0538	5.1448	105	5.0581	5.1317
2006-07	145	5.1700	5.5473	30	5.1609	5.2515
2007-08	150	5.3755	5.6332	75	5.3735	5.5714
2008-09	2,685	5.4507	6.1031	1,083	5.4508	5.9427
2009-12	7,391	5.6035	6.2384	3,141	5.6120	6.1388
2012-13	4,509	5.8310	6.0661	2,165	5.8386	6.0370
Beyond 2013	19,137	5.8771	7.3782	10,269	5.8760	6.4628
2. State Government Securities	204	6.2690	6.6415	93	6.3657	6.5284
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	4	—	—	32	3.4411	—
(b) 15 - 91 Days	499	4.3881	4.9362	263	4.3378	4.5675
(c) 92 - 182 Days	14	4.6584	4.6584	59	4.4877	4.5874
(d) 183 - 364 Days	947	4.5874	4.9863	910	4.4876	4.7968
II. RBI* : Sales	49			22		
: Purchase	—			—		
III. Repo Transactions ₹ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	9,764	3.00 (1)	6.50 (144)	5,396	3.50 (1)	6.40 (7)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	70	4.00 (1)	4.00 (1)	65	4.50 (5)	5.05 (5)
4. 364 Day Treasury Bills	1,645	2.50 (1)	4.10 (12)	681	3.00 (1)	5.05 (5)
IV. RBI : Repo ₹^	1,13,780	5.00	—	31,885	5.00	—
: Reverse Repo !	—	—	—	—	—	—

@ : As reported in Subsidiary General Ledger Accounts at RBI, Mumbai which presently accounts for nearly 98 per cent of the total transactions in the country.

* : RBI's sales and purchases include transactions in other offices also.

₹ : Represent the first leg of transactions.

^ : Data relate to Repo auctions under Liquidity Adjustment Facility effective from June 5, 2000.

! : Includes Reverse Repo auctions under Liquidity Adjustment Facility.

** : Minimum and maximum YTM (% PA) indicative have been given excluding transactions of Non-standard lot size (Less than Rs.5 crore).

Note: Figures in brackets indicate Repo Period.

Above information can also be directly accessed on Internet at <http://www.wss.rbi.org.in>

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