

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

(Amount in Rs. crore)

| Item | For the Week Ended Jun. 13, 2003 | | | For the Week Ended Jun. 20, 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 | 204 | 5.0231 | 5.1292 | 186 | 5.0181 | 5.1684 |
| 2004-05 | 238 | 5.0775 | 5.1973 | 435 | 5.0735 | 5.7639 |
| 2005-06 | 46 | 5.1427 | 5.1629 | 160 | 5.1180 | 5.1986 |
| 2006-07 | 134 | 5.1741 | 5.3412 | 130 | 5.1683 | 6.0784 |
| 2007-08 | 55 | 5.3049 | 5.4657 | 61 | 5.2935 | 5.3073 |
| 2008-09 | 582 | 5.3246 | 5.6595 | 775 | 5.3225 | 5.6516 |
| 2009-12 | 3,789 | 5.4365 | 5.9598 | 4,892 | 5.4275 | 5.9888 |
| 2012-13 | 5,525 | 5.6499 | 5.9647 | 6,053 | 5.6931 | 5.9748 |
| Beyond 2013 | 20,643 | 5.1125 | 6.3256 | 24,293 | 5.1088 | 6.2209 |
| 2. State Government Securities | 206 | 5.8480 | 6.3948 | 701 | 6.2886 | 6.3983 |
| 3. Treasury Bills (Residual Maturity in Days) | | | | | | |
| (a) Upto 14 Days | 23 | 4.6853 | — | 8 | — | — |
| (b) 15 - 91 Days | 621 | 4.6236 | 5.0065 | 712 | 4.6151 | 4.9866 |
| (c) 92 - 182 Days | 11 | 4.8667 | — | 43 | 4.8865 | 4.9865 |
| (d) 183 - 364 Days | 956 | 4.7270 | 4.9863 | 1,292 | 4.8681 | 4.9713 |
| II. RBI* : Sales | | | | | | |
| : Purchase | — | — | — | 16 | — | — |
| III. Repo Transactions £ (Other than with RBI) | | | | | | |
| | Amount | Rates (%PA) | | Amount | Rates (%PA) | |
| | | Minimum | Maximum | | Minimum | Maximum |
| 1. Govt. of India Dated Securities | 8,957 | 2.00 (1) | 5.80 (7) | 9,031 | 4.00 (1) | 5.50 (7) |
| 2. State Govt. Securities | — | — | — | — | — | — |
| 3. 91 Day Treasury Bills | 212 | 4.25 (1) | 5.00 (3) | 196 | 4.25 (1) | 5.00 (3) |
| 4. 364 Day Treasury Bills | 2,002 | 2.75 (1) | 5.10 (3) | 1,336 | 4.00 (1) | 5.10 (4) |
| IV. RBI : Repo £^ | 49,008 | 5.00 | — | 94,222 | 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's (% 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