

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

(Amount in Rs. crore)

| Item  | For the Week Ended Aug. 1, 2003 |                        |                | For the Week Ended Aug. 8, 2003 |                        |                |
|---|---------------------------------|------------------------|----------------|---------------------------------|------------------------|----------------|
|   | Amount                          | YTM (%PA) Indicative** |                | Amount                          | YTM (%PA) Indicative** |                |
|   |                                 | Minimum                | Maximum        |                                 | Minimum                | Maximum        |
| 1   | 2                               | 3                      | 4              | 5                               | 6                      | 7              |
| <b>I. Outright Transactions</b>                       |                                 |                        |                |                                 |                        |                |
| 1. Govt. of India Dated Securities                    |                                 |                        |                |                                 |                        |                |
| Maturing in the year                                  |                                 |                        |                |                                 |                        |                |
| 2003-04   | 79                              | 4.8375                 | 4.8453         | 75                              | 4.7448                 | 4.8354         |
| 2004-05   | 25                              | 4.8060                 | —              | —                               | —                      | —              |
| 2005-06   | 83                              | 5.0017                 | 5.0066         | 51                              | 4.9894                 | 5.0188         |
| 2006-07   | 76                              | 5.0774                 | 5.1131         | 100                             | 5.0490                 | 5.1120         |
| 2007-08   | 62                              | 5.1370                 | 5.1464         | 70                              | 5.1107                 | 5.2250         |
| 2008-09   | 1,085                           | 5.2038                 | 5.4599         | 1,442                           | 5.1830                 | 5.4468         |
| 2009-12   | 6,799                           | 5.3093                 | 5.8011         | 9,534                           | 5.0300                 | 5.6934         |
| 2012-13   | 6,727                           | 5.5487                 | 5.9206         | 5,419                           | 5.4997                 | 5.9137         |
| Beyond 2013   | 27,944                          | 5.1079                 | 6.1991         | 32,965                          | 5.1134                 | 6.1985         |
| 2. State Government Securities                        | 341                             | 6.1497                 | 6.3481         | 328                             | 5.1186                 | 6.2806         |
| 3. Treasury Bills (Residual Maturity in Days)         |                                 |                        |                |                                 |                        |                |
| (a) Upto 14 Days                                      | 89                              | 4.1443                 | 4.7871         | 18                              | 4.6853                 | —              |
| (b) 15 - 91 Days                                      | 1,331                           | 4.5838                 | 4.7770         | 1,324                           | 4.6375                 | 4.9403         |
| (c) 92 - 182 Days                                     | 101                             | 4.6871                 | 4.8067         | 73                              | 4.6971                 | 4.8567         |
| (d) 183 - 364 Days                                    | 477                             | 4.6871                 | 4.8068         | 480                             | 4.7006                 | 4.9208         |
| <b>II. RBI* : Sales</b>                               | <b>47</b>                       |                        |                | <b>—</b>                        |                        |                |
| <b>: Purchase</b>                                     | <b>—</b>                        |                        |                | <b>—</b>                        |                        |                |
| <b>III. Repo Transactions ₹ (Other than with RBI)</b> |                                 |                        |                |                                 |                        |                |
|   | <b>Amount</b>                   | <b>Rates (%PA)</b>     |                | <b>Amount</b>                   | <b>Rates (%PA)</b>     |                |
|   |                                 | <b>Minimum</b>         | <b>Maximum</b> |                                 | <b>Minimum</b>         | <b>Maximum</b> |
| 1. Govt. of India Dated Securities                    | 10,715                          | 3.00                   | (1) 5.00       | (7) 14,758                      | 3.00                   | (1) 5.10       |
| 2. State Govt. Securities                             | 42                              | 4.10                   | (3) 4.10       | (3) 205                         | 4.15                   | (3) —          |
| 3. 91 Day Treasury Bills                              | 278                             | 3.90                   | (1) 4.25       | (3) 652                         | 4.00                   | (1) 4.30       |
| 4. 364 Day Treasury Bills                             | 1,111                           | 3.00                   | (1) 4.90       | (5) 1,291                       | 3.90                   | (1) 5.00       |
| <b>IV. RBI : Repo ₹<sup>^</sup></b>                   | <b>1,56,780</b>                 | <b>5.00</b>            | <b>—</b>       | <b>1,46,085</b>                 | <b>5.00</b>            | <b>—</b>       |
| <b>: Reverse Repo !</b>                               | <b>1,220</b>                    | <b>—</b>               | <b>7.00</b>    | <b>65</b>                       | <b>6.00</b>            | <b>7.00</b>    |

@ : 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.

<sup>^</sup> : 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.