

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

(Amount in Rs. crore)

Item	For the Week Ended Aug. 8, 2003			For the Week Ended Aug. 15, 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	75	4.7448	4.8354	122	4.7652	4.9453
2004-05	—	—	—	—	—	—
2005-06	51	4.9894	5.0188	32	5.0384	—
2006-07	100	5.0490	5.1120	80	5.0312	5.0843
2007-08	70	5.1107	5.2250	21	5.0973	—
2008-09	1,442	5.1830	5.4468	1,201	5.1701	5.5563
2009-12	9,534	5.0300	5.6934	5,696	5.2704	5.7028
2012-13	5,419	5.4997	5.9137	7,702	5.4701	5.5539
Beyond 2013	32,965	5.1134	6.1985	42,196	5.1085	6.1636
2. State Government Securities	328	6.1186	6.2806	753	5.9803	6.4408
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	18	4.6853	—	900	3.4468	—
(b) 15 - 91 Days	1,324	4.6375	4.9403	870	4.3986	4.9410
(c) 92 - 182 Days	73	4.6971	4.8567	214	4.8667	—
(d) 183 - 364 Days	480	4.7006	4.9208	666	4.8101	4.9464
II. RBI* : Sales	—			—		
: Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	14,758	3.00 (1)	5.10 (7)	23,692	3.75 (1)	4.80 (14)
2. State Govt. Securities	205	4.15 (3)	—	—	—	—
3. 91 Day Treasury Bills	652	4.00 (1)	4.30 (5)	1,486	4.10 (1)	4.45 (6)
4. 364 Day Treasury Bills	1,291	3.90 (1)	5.00 (5)	2,099	4.10 (1)	4.90 (6)
IV. RBI : Repo £^	1,46,085	5.00	—	95,710	5.00	—
: Reverse Repo !	65	6.00	7.00	—	—	—

@ : 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.