

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

(Amount in Rs. crore)

Item	For the Week Ended Aug. 15, 2003			For the Week Ended Aug. 22, 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	122	4.7652	4.9453	135	4.9966	5.0465				
2004-05	—	—	—	—	—	—				
2005-06	32	5.0384	—	119	5.0143	5.0737				
2006-07	80	5.0312	5.0843	75	5.0758	5.1227				
2007-08	21	5.0973	—	81	5.0951	5.1003				
2008-09	1,201	5.1701	5.5563	987	5.1813	5.4414				
2009-12	5,696	5.2704	5.7028	3,784	5.0374	5.7963				
2012-13	7,702	5.4701	5.5539	3,441	5.4851	5.9234				
Beyond 2013	42,196	5.1085	6.1636	30,963	5.5269	6.1661				
2. State Government Securities	753	5.9803	6.4408	310	5.9601	6.1836				
3. Treasury Bills (Residual Maturity in Days)										
(a) Upto 14 Days	900	3.4468	—	29	3.6657	4.9468				
(b) 15 - 91 Days	870	4.3986	4.9410	1,393	4.8270	4.9839				
(c) 92 - 182 Days	214	4.8667	—	87	4.8041	4.9562				
(d) 183 - 364 Days	666	4.8101	4.9464	1,334	4.8403	4.9764				
II. RBI* : Sales	—			11,479						
 : Purchase	—			—						
III. Repo Transactions £ (Other than with RBI)										
	Amount	Rates (%PA)			Amount	Rates (%PA)				
		Minimum	Maximum			Minimum	Maximum			
1. Govt. of India Dated Securities	23,692	3.75	(1)	4.80	(14)	15,847	3.00	(1)	5.80	(7)
2. State Govt. Securities	—	—	—	—	—	200	4.30	(3)	—	—
3. 91 Day Treasury Bills	1,486	4.10	(1)	4.45	(6)	725	4.25	(1)	5.10	(5)
4. 364 Day Treasury Bills	2,099	4.10	(1)	4.90	(6)	832	4.10	(1)	5.00	(7)
IV. RBI : Repo £^	95,710	5.00	—	—	—	80,490	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.