

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

(Amount in Rs. crore)

Item	For the Week Ended Aug. 22, 2003			For the Week Ended Aug. 29, 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	135	4.9966	5.0465	301	4.6576	4.7759
2004-05	—	—	—	7	4.7365	—
2005-06	119	5.0143	5.0737	423	4.6681	4.8115
2006-07	75	5.0758	5.1227	160	4.7403	4.8696
2007-08	81	5.0951	5.1003	271	4.8047	4.9975
2008-09	987	5.1813	5.4414	1,583	4.8390	5.4505
2009-12	3,784	5.0374	5.7963	6,670	4.9506	5.7239
2012-13	3,441	5.4851	5.9234	7,208	5.1642	7.2332
Beyond 2013	30,963	5.5269	6.1661	43,613	5.0647	6.1012
2. State Government Securities	310	5.9601	6.1836	732	5.9003	6.2456
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	29	3.6657	4.9468	227	4.0121	4.9804
(b) 15 - 91 Days	1,393	4.8270	4.9839	2,145	4.3117	4.9952
(c) 92 - 182 Days	87	4.8041	4.9562	83	4.5375	4.5996
(d) 183 - 364 Days	1,334	4.8403	4.9764	1,356	4.5574	4.9864
II. RBI* : Sales	11,479			20		
 : Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	15,847	3.00 (1)	5.80 (7)	19,018	3.00 (1)	5.00 (14)
2. State Govt. Securities	200	4.30 (3)	—	150	4.20 (4)	—
3. 91 Day Treasury Bills	725	4.25 (1)	5.10 (5)	1,173	3.95 (1)	4.75 (5)
4. 364 Day Treasury Bills	832	4.10 (1)	5.00 (7)	766	4.00 (1)	4.65 (14)
IV. RBI : Repo £^	80,490	5.00	—	1,03,970	4.50	—
 : 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.