

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

(Amount in Rs. crore)

Item	For the Week Ended Sep. 12, 2003			For the Week Ended Sep. 19, 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	290	4.6972	4.8164	100	4.7173	4.7673
2004-05	36	4.7729	4.8242	152	4.7269	4.8343
2005-06	270	4.7681	4.8481	570	4.7306	4.8728
2006-07	191	4.8201	4.8961	126	4.8273	4.8736
2007-08	115	4.8682	5.0003	435	4.9026	5.0353
2008-09	1,067	4.8914	5.2221	816	4.9035	5.2027
2009-12	3,952	4.9905	5.4074	2,885	5.0115	5.4106
2012-13	3,527	5.2135	5.3563	3,180	5.2307	5.3639
Beyond 2013	25,734	5.2714	6.1251	21,641	5.0769	6.1562
2. State Government Securities	302	5.5500	6.1727	402	5.2004	6.1504
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	73	3.7623	4.8783	106	2.7366	4.9147
(b) 15 - 91 Days	1,611	4.2942	4.6473	2,201	4.3215	4.6374
(c) 92 - 182 Days	67	4.5874	4.6573	57	4.5127	4.6174
(d) 183 - 364 Days	836	4.5675	4.7226	872	4.5145	4.7270
II. RBI* : Sales	5,007			7		
: Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	13,702	3.00	(1) 4.65 (24)	11,830	3.75	(1) 4.55 (7)
2. State Govt. Securities	185	4.05	(1) 4.15 (7)	399	4.10	(1) 4.20 (3)
3. 91 Day Treasury Bills	819	4.05	(1) 4.30 (14)	442	4.05	(1) 4.60 (4)
4. 364 Day Treasury Bills	733	4.00	(1) 4.40 (4)	649	4.10	(1) 4.50 (4)
IV. RBI : Repo £^	96,960	4.50	—	82,945	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.