

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

(Amount in Rs. crore)

Item	For the Week Ended Sep. 19, 2003			For the Week Ended Sep. 26, 2003						
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**					
		Minimum	Maximum		Minimum	Maximum				
<b>1</b>	<b>2</b>	<b>3</b>	<b>4</b>	<b>5</b>	<b>6</b>	<b>7</b>				
<b>I. Outright Transactions</b>										
1. Govt. of India Dated Securities										
Maturing in the year										
2003-04	100	4.7173	4.7673	160	4.6328	4.8353				
2004-05	152	4.7269	4.8343	181	4.6908	4.8887				
2005-06	570	4.7306	4.8728	651	4.6704	4.8516				
2006-07	126	4.8273	4.8736	605	4.7184	4.9509				
2007-08	435	4.9026	5.0353	388	4.7868	5.0389				
2008-09	816	4.9035	5.2027	1,023	4.8031	5.5154				
2009-12	2,885	5.0115	5.4106	4,398	4.9265	5.5373				
2012-13	3,180	5.2307	5.3639	3,994	5.1995	5.8030				
Beyond 2013	21,641	5.0769	6.1562	25,412	5.2420	6.0995				
2. State Government Securities	402	5.2004	6.1504	258	5.3654	6.1038				
3. Treasury Bills (Residual Maturity in Days)										
(a) Upto 14 Days	106	2.7366	4.9147	145	4.0394	4.6889				
(b) 15 - 91 Days	2,201	4.3215	4.6374	2,214	4.4167	4.6873				
(c) 92 - 182 Days	57	4.5127	4.6174	257	4.5674	4.6374				
(d) 183 - 364 Days	872	4.5145	4.7270	1,248	4.5276	4.7370				
<b>II. RBI* : Sales</b>	<b>7</b>			<b>39</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	11,830	3.75	(1)	4.55	(7)	19,167	3.50	(1)	4.75	(15)
2. State Govt. Securities	399	4.10	(1)	4.20	(3)	449	4.20	(1)	4.60	(6)
3. 91 Day Treasury Bills	442	4.05	(1)	4.60	(4)	510	4.20	(1)	4.70	(14)
4. 364 Day Treasury Bills	649	4.10	(1)	4.50	(4)	934	4.15	(1)	4.75	(5)
<b>IV. RBI : Repo £^</b>	<b>82,945</b>	<b>4.50</b>		<b>—</b>		<b>1,01,194</b>	<b>4.50</b>		<b>—</b>	
<b>    : Reverse Repo !</b>	<b>—</b>			<b>—</b>		<b>—</b>			<b>—</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.

^: 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.