

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

(Amount in Rs. crore)

Item	For the Week Ended Sep. 26, 2003			For the Week Ended Oct. 3, 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	160	4.6328	4.8353	185	4.5762	4.7256	
2004-05	181	4.6908	4.8887	—	—	—	
2005-06	651	4.6704	4.8516	290	4.5689	4.8227	
2006-07	605	4.7184	4.9509	101	4.5901	4.7107	
2007-08	388	4.7868	5.0389	175	4.6908	4.8308	
2008-09	1,023	4.8031	5.5154	1,321	4.6972	5.0738	
2009-12	4,398	4.9265	5.5373	3,424	4.9207	5.3897	
2012-13	3,994	5.1995	5.8030	3,614	5.1038	5.2831	
Beyond 2013	25,412	5.2420	6.0995	30,632	5.1327	6.0711	
2. State Government Securities	258	5.3654	6.1038	115	6.0002	6.1100	
3. Treasury Bills (Residual Maturity in Days)							
(a) Upto 14 Days	145	4.0394	4.6889	1,235	4.3998	4.5699	
(b) 15 - 91 Days	2,214	4.4167	4.6873	604	4.3215	4.6372	
(c) 92 - 182 Days	257	4.5674	4.6374	—	—	—	
(d) 183 - 364 Days	1,248	4.5276	4.7370	417	4.4877	4.6273	
II. RBI* : Sales	39			47			
: Purchase	—			—			
III. Repo Transactions £ (Other than with RBI)							
	Amount	Rates (%PA)			Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum	
1. Govt. of India Dated Securities	19,167	3.50	(1) 4.75	(15) 10,822	1.50	(1) 4.60	(7)
2. State Govt. Securities	449	4.20	(1) 4.60	(6) 459	4.10	(3) 4.50	(5)
3. 91 Day Treasury Bills	510	4.20	(1) 4.70	(14) 58	4.15	(2) 4.50	(3)
4. 364 Day Treasury Bills	934	4.15	(1) 4.75	(5) 1,035	3.95	(1) 4.60	(5)
IV. RBI : Repo £^	1,01,194	4.50	—	1,04,010	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'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.