

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

(Amount in Rs. crore)

Item	For the Week Ended Oct. 10, 2003			For the Week Ended Oct. 17, 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	80	4.5551	4.5874	1,107	4.5184	4.5509	
2004-05	50	4.5692	4.6450	380	4.4180	4.6475	
2005-06	225	4.5397	4.6326	157	4.5099	4.5696	
2006-07	40	4.5656	4.6047	16	4.5681	4.5703	
2007-08	306	4.6020	4.7743	346	4.5409	4.6933	
2008-09	1,427	4.6313	4.9936	1,632	4.5612	5.4461	
2009-12	5,100	4.7478	5.3480	6,250	4.6539	5.1666	
2012-13	5,017	5.0131	5.1786	5,403	4.9039	5.0937	
Beyond 2013	41,684	5.0252	6.0412	41,856	4.9442	5.9080	
2. State Government Securities	208	5.7999	5.9848	617	5.2717	6.0038	
3. Treasury Bills (Residual Maturity in Days)							
(a) Upto 14 Days	71	4.4303	4.4985	135	4.3000	4.4789	
(b) 15 - 91 Days	861	4.3701	4.5599	1,593	4.2002	4.6002	
(c) 92 - 182 Days	80	4.4000	4.4599	50	4.2000	4.4400	
(d) 183 - 364 Days	844	4.3500	4.6000	691	4.0000	4.6000	
II. RBI* : Sales	15			11,000			
: Purchase	—			—			
III. Repo Transactions £ (Other than with RBI)							
	Amount	Rates (%PA)			Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum	
1. Govt. of India Dated Securities	16,870	2.50 (1)	4.60 (7)	17,490	3.00 (1)	4.65 (7)	
2. State Govt. Securities	444	4.20 (1)	4.35 (5)	452	3.50 (1)	4.30 (4)	
3. 91 Day Treasury Bills	345	4.15 (1)	4.60 (6)	338	4.15 (1)	4.45 (5)	
4. 364 Day Treasury Bills	523	4.00 (1)	4.60 (6)	609	4.10 (1)	4.70 (4)	
IV. RBI : Repo £^	1,08,415	4.50	—	69,770	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.