

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

(Amount in Rs. crore)

Item	For the Week Ended Oct. 17, 2003			For the Week Ended Oct. 24, 2003		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
1	2	3	4	5	6	7
<b>I. Outright Transactions</b>						
1. Govt. of India Dated Securities						
Maturing in the year						
2003-04	1,107	4.5184	4.5509	129	4.4491	4.6830
2004-05	380	4.4180	4.6475	15	4.6983	—
2005-06	157	4.5099	4.5696	7	4.6971	—
2006-07	16	4.5681	4.5703	105	4.5454	4.6222
2007-08	346	4.5409	4.6933	15	4.5796	4.8381
2008-09	1,632	4.5612	5.4461	745	4.6461	5.0445
2009-12	6,250	4.6539	5.1666	1,755	4.6768	5.1672
2012-13	5,403	4.9039	5.0937	2,087	4.9335	6.4657
Beyond 2013	41,856	4.9442	5.9080	16,655	4.8780	7.4897
2. State Government Securities	617	5.2717	6.0038	388	5.2300	6.0010
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	135	4.3000	4.4789	520	4.4488	4.8725
(b) 15 - 91 Days	1,593	4.2002	4.6002	665	3.8502	4.6701
(c) 92 - 182 Days	50	4.2000	4.4400	236	4.4199	4.6799
(d) 183 - 364 Days	691	4.0000	4.6000	329	4.2245	4.5500
<b>II. RBI* : Sales</b>	<b>11,000</b>			<b>1,923</b>		
<b>: Purchase</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	17,490	3.00 (1)	4.65 (7)	12,884	3.25 (1)	5.00 (15)
2. State Govt. Securities	452	3.50 (1)	4.30 (4)	362	4.15 (1)	4.45 (7)
3. 91 Day Treasury Bills	338	4.15 (1)	4.45 (5)	385	4.15 (1)	4.50 (7)
4. 364 Day Treasury Bills	609	4.10 (1)	4.70 (4)	477	4.25 (1)	4.50 (4)
<b>IV. RBI : Repo £^</b>	<b>69,770</b>	<b>4.50</b>	—	<b>40,601</b>	<b>4.50</b>	—
<b>: Reverse Repo !</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'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.