

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

(Amount in Rs. crore)

Item	For the Week Ended Oct. 31, 2003			For the Week Ended Nov. 7, 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	25	4.6570	—	86	4.6138	—
2004-05	5	4.6328	—	14	4.5325	—
2005-06	2	—	—	20	4.7368	—
2006-07	290	4.7244	4.9155	400	4.6935	5.0540
2007-08	141	4.7402	4.8796	150	4.7000	4.8444
2008-09	467	4.7610	5.0394	947	4.7221	5.0673
2009-12	1,887	4.8384	5.2569	2,528	4.7932	5.1934
2012-13	1,239	5.0743	5.2067	2,878	5.0094	5.1537
Beyond 2013	14,833	5.0632	5.9516	23,164	5.0345	6.0356
2. State Government Securities	262	5.6997	6.1433	96	5.7327	5.9780
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	29	4.6986	—	338	4.3445	5.0206
(b) 15 - 91 Days	1,152	4.3600	5.0000	718	4.3999	4.6504
(c) 92 - 182 Days	415	4.5000	4.8500	167	4.4201	4.5500
(d) 183 - 364 Days	820	4.5300	4.9000	1,254	4.4200	4.9000
II. RBI* : Sales	1,000			15		
: Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	27,906	1.50 (1)	6.50 (7)	23,219	2.00 (1)	4.40 (7)
2. State Govt. Securities	653	4.25 (—)	6.35 (4)	425	4.00 (1)	5.83 (8)
3. 91 Day Treasury Bills	770	4.25 (1)	6.45 (4)	239	4.00 (2)	4.30 (6)
4. 364 Day Treasury Bills	1,000	4.00 (1)	6.40 (3)	737	3.80 (1)	4.40 (4)
IV. RBI : Repo £^	11,600	4.50	—	79,090	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.