

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

(Amount in Rs. crore)

Item	For the Week Ended Nov. 7, 2003			For the Week Ended Nov. 14, 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	86	4.6138	—	315	4.4681	4.5875
2004-05	14	4.5325	—	120	4.7123	4.7203
2005-06	20	4.7368	—	292	4.6490	4.6984
2006-07	400	4.6935	5.0540	35	4.6997	4.7209
2007-08	150	4.7000	4.8444	104	4.7366	4.8633
2008-09	947	4.7221	5.0673	453	4.7568	5.0112
2009-12	2,528	4.7932	5.1934	2,279	4.8190	5.1657
2012-13	2,878	5.0094	5.1537	4,281	4.6200	5.1347
Beyond 2013	23,164	5.0345	6.0356	16,693	5.0535	5.9648
2. State Government Securities	96	5.7327	5.9780	106	5.2386	6.1001
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	338	4.3445	5.0206	403	3.5043	4.6367
(b) 15 - 91 Days	718	4.3999	4.6504	577	4.2996	4.5002
(c) 92 - 182 Days	167	4.4201	4.5500	73	4.4299	4.4999
(d) 183 - 364 Days	1,254	4.4200	4.9000	828	4.1999	4.5001
II. RBI* : Sales	15			30		
: Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	23,219	2.00 (1)	4.40 (7)	22,109	2.00 (1)	4.55 (13)
2. State Govt. Securities	425	4.00 (1)	5.83 (8)	492	4.00 (1)	4.25 (4)
3. 91 Day Treasury Bills	239	4.00 (2)	4.30 (6)	244	4.00 (1)	4.25 (5)
4. 364 Day Treasury Bills	737	3.80 (1)	4.40 (4)	608	3.50 (1)	4.50 (5)
IV. RBI : Repo £^	79,090	4.50	—	69,055	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.