

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

(Amount in Rs. crore)

Item	For the Week Ended Nov. 14, 2003			For the Week Ended Nov. 21, 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	315	4.4681	4.5875	30	4.4073	4.4272
2004-05	120	4.7123	4.7203	106	4.5000	4.7014
2005-06	292	4.6490	4.6984	280	4.6191	4.7021
2006-07	35	4.6997	4.7209	83	4.6718	4.7529
2007-08	104	4.7366	4.8633	144	4.7907	4.8927
2008-09	453	4.7568	5.0112	494	4.8077	5.1983
2009-12	2,279	4.8190	5.1657	1,612	4.9152	5.2933
2012-13	4,281	4.6200	5.1347	2,516	4.6129	5.2078
Beyond 2013	16,693	5.0535	5.9648	13,703	5.0897	6.0681
2. State Government Securities	106	5.2386	6.1001	103	6.0000	6.1144
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	403	3.5043	4.6367	356	4.2532	4.4989
(b) 15 - 91 Days	577	4.2996	4.5002	887	4.2601	4.4997
(c) 92 - 182 Days	73	4.4299	4.4999	175	4.3400	4.4001
(d) 183 - 364 Days	828	4.1999	4.5001	727	4.1000	4.5101
II. RBI* : Sales	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	22,109	2.00 (1)	4.55 (13)	24,734	2.50 (1)	4.40 (7)
2. State Govt. Securities	492	4.00 (1)	4.25 (4)	287	3.70 (1)	4.00 (4)
3. 91 Day Treasury Bills	244	4.00 (1)	4.25 (5)	226	3.50 (1)	4.10 (4)
4. 364 Day Treasury Bills	608	3.50 (1)	4.50 (5)	370	3.75 (1)	4.45 (5)
IV. RBI : Repo ₹^	69,055	4.50	—	99,190	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 (% 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.