

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

(Amount in Rs. crore)

Item	For the Week Ended Nov. 21, 2003			For the Week Ended Nov. 28, 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	30	4.4073	4.4272	90	4.2964	4.5258	
2004-05	106	4.5000	4.7014	235	4.4598	4.5183	
2005-06	280	4.6191	4.7021	592	4.5522	4.5992	
2006-07	83	4.6718	4.7529	105	4.6545	4.8716	
2007-08	144	4.7907	4.8927	25	4.7769	4.8382	
2008-09	494	4.8077	5.1983	457	4.8274	5.1231	
2009-12	1,612	4.9152	5.2933	1,387	4.9012	5.4427	
2012-13	2,516	4.6129	5.2078	1,805	4.6129	5.2011	
Beyond 2013	13,703	5.0897	6.0681	8,352	5.0973	6.0680	
2. State Government Securities	103	6.0000	6.1144	246	6.0000	6.1000	
3. Treasury Bills (Residual Maturity in Days)							
(a) Upto 14 Days	356	4.2532	4.4989	163	4.0042	4.2491	
(b) 15 - 91 Days	887	4.2601	4.4997	986	4.1195	4.3551	
(c) 92 - 182 Days	175	4.3400	4.4001	60	4.2598	4.3501	
(d) 183 - 364 Days	727	4.1000	4.5101	728	4.2979	4.5000	
II. RBI* : Sales	—			34			
: Purchase	—			—			
III. Repo Transactions £ (Other than with RBI)							
	Amount	Rates (%PA)			Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum	
1. Govt. of India Dated Securities	24,734	2.50 (1)	4.40 (7)	21,376	2.50 (1)	4.30 (14)	
2. State Govt. Securities	287	3.70 (1)	4.00 (4)	247	3.50 (1)	3.75 (6)	
3. 91 Day Treasury Bills	226	3.50 (1)	4.10 (4)	110	3.00 (1)	4.20 (14)	
4. 364 Day Treasury Bills	370	3.75 (1)	4.45 (5)	459	3.50 (1)	4.30 (5)	
IV. RBI : Repo £^	99,190	4.50	—	1,09,220	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.