

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

(Amount in Rs. crore)

Item	For the Week Ended Dec. 12, 2003			For the Week Ended Dec. 19, 2003						
	Amount YTM (% PA) Indicative**			Amount YTM (% PA) Indicative**						
	2	3	4	5	6	7				
	Minimum		Maximum	Minimum		Maximum				
I. Outright Transactions										
1. Govt. of India Dated Securities										
Maturing in the year										
2003-04	90	4.2608	4.3662	50	4.5894	—				
2004-05	1	—	—	1	—	—				
2005-06	280	4.4728	4.5249	244	4.4266	4.4996				
2006-07	81	4.5516	4.5925	93	4.6012	4.8023				
2007-08	180	4.6909	4.9643	236	4.6800	4.7989				
2008-09	715	4.7744	5.1739	890	4.7456	5.1268				
2009-12	2,568	4.8734	5.3998	3,472	4.8498	5.4614				
2012-13	1,881	4.5301	5.2594	2,068	5.1225	5.7373				
Beyond 2013	10,159	5.1671	6.2718	13,869	5.0920	6.3006				
2. State Government Securities	305	5.2362	6.1741	495	5.2098	6.1417				
3. Treasury Bills (Residual Maturity in Days)										
(a) Upto 14 Days	377	4.0042	4.2911	251	4.0042	4.2309				
(b) 15 - 91 Days	908	4.1003	4.2702	464	4.1501	4.2804				
(c) 92 - 182 Days	47	4.1800	4.2500	23	4.1801	4.2600				
(d) 183 - 364 Days	640	4.2700	4.3525	646	4.2001	4.3611				
II. RBI* : Sales	21			—						
 : Purchase	—			—						
III. Repo Transactions £ (Other than with RBI)										
	Amount	Rates (% PA)			Amount	Rates (% PA)				
		Minimum	Maximum			Minimum	Maximum			
1. Govt. of India Dated Securities	21,372	2.60	(1)	4.25	(14)	18,396	3.00	(1)	4.65	(14)
2. State Govt. Securities	334	3.65	(1)	4.00	(6)	374	3.60	(1)	4.10	(5)
3. 91 Day Treasury Bills	551	3.50	(1)	4.00	(6)	342	3.60	(1)	4.15	(5)
4. 364 Day Treasury Bills	466	3.50	(1)	4.30	(4)	349	3.50	(1)	4.30	(5)
IV. RBI* : Repo £ ^	1,34,840	4.50		—		1,35,665	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.