

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

(Amount in Rs. crore)

Item	For the Week Ended Dec. 5, 2003			For the Week Ended Dec. 12, 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	75	4.2744	4.3300	90	4.2608	4.3662
2004-05	1	—	—	1	—	—
2005-06	941	4.5071	4.6068	280	4.4728	4.5249
2006-07	110	4.6081	4.6463	81	4.5516	4.5925
2007-08	97	4.7348	4.8952	180	4.6909	4.9643
2008-09	892	4.8182	5.2177	715	4.7744	5.1739
2009-12	2,480	4.9232	5.4173	2,568	4.8734	5.3998
2012-13	2,955	4.5714	5.3348	1,881	4.5301	5.2594
Beyond 2013	11,125	5.0524	6.2508	10,159	5.1671	6.2718
2. State Government Securities	232	5.9397	6.1600	305	5.2362	6.1741
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	38	4.0787	—	377	4.0042	4.2911
(b) 15 - 91 Days	505	4.0494	4.5504	908	4.1003	4.2702
(c) 92 - 182 Days	50	4.1999	4.3399	47	4.1800	4.2500
(d) 183 - 364 Days	1,088	4.2850	4.3600	640	4.2700	4.3525
II. RBI* : Sales	110			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	22,808	2.50	(1) 4.50	(7) 21,372	2.60	(1) 4.25
2. State Govt. Securities	255	3.50	(3) 3.60	(3) 334	3.65	(1) 4.00
3. 91 Day Treasury Bills	128	2.50	(1) 3.60	(4) 551	3.50	(1) 4.00
4. 364 Day Treasury Bills	439	3.40	(1) 4.25	(4) 466	3.50	(1) 4.30
IV. RBI : Repo £^	1,54,585	4.50	—	1,34,840	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.