

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

(Amount in Rs. crore)

Item	For the Week Ended Dec. 19, 2003			For the Week Ended Dec. 26, 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	—	—	—	345	4.2355	4.5109				
2004-05	50	4.5894	—	465	4.4816	4.5505				
2005-06	244	4.4266	4.4996	47	4.4497	4.4529				
2006-07	93	4.6012	4.8023	111	4.5235	4.5509				
2007-08	236	4.6800	4.7989	70	4.6349	4.7372				
2008-09	890	4.7456	5.1268	581	4.7266	5.0484				
2009-12	3,472	4.8498	5.4614	2,881	4.8169	5.3938				
2012-13	2,068	5.1225	5.7373	1,953	5.0940	5.2064				
Beyond 2013	13,869	5.0920	6.3006	14,553	5.1161	6.0951				
2. State Government Securities										
495	495	5.2098	6.1417	187	5.4495	6.0020				
3. Treasury Bills (Residual Maturity in Days)										
(a) Upto 14 Days	251	4.0042	4.2309	239	4.1382	4.1804				
(b) 15 - 91 Days	464	4.1501	4.2804	703	4.1547	4.2502				
(c) 92 - 182 Days	23	4.1801	4.2600	171	4.2000	4.5100				
(d) 183 - 364 Days	646	4.2001	4.3611	563	4.2199	4.3450				
II. RBI* : Sales										
	—			—						
: Purchase										
	—			—						
III. Repo Transactions £ (Other than with RBI)										
	Amount	Rates (%PA)				Amount	Rates (%PA)			
		Minimum		Maximum			Minimum		Maximum	
1 Govt. of India Dated Securities	18,396	3.00	(1)	4.65	(14)	16,539	2.50	(1)	4.50	(16)
2 State Govt. Securities	374	3.60	(1)	4.10	(5)	259	3.60	(1)	4.10	(8)
3 91 Day Treasury Bills	342	3.60	(1)	4.15	(5)	319	3.75	(1)	4.05	(5)
4 364 Day Treasury Bills	349	3.50	(1)	4.30	(5)	876	3.75	(1)	4.30	(5)
IV. RBI : Repo £^	1,35,665	4.50	—			1,10,420	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.