

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

(Amount in Rs. crore)

Item	For the Week Ended Dec. 26, 2003			For the Week Ended Jan. 2, 2004		
	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	165	4.3749	4.4890
2004-05	465	4.4816	4.5505	58	4.5039	4.5324
2005-06	47	4.4497	4.4529	14	4.5611	—
2006-07	111	4.5235	4.5509	61	4.5366	4.8322
2007-08	70	4.6349	4.7372	181	4.6379	4.7061
2008-09	581	4.7266	5.0484	817	4.7041	5.0224
2009-12	2,881	4.8169	5.3938	3,253	4.8012	5.3258
2012-13	1,953	5.0940	5.2064	2,183	4.9513	5.2200
Beyond 2013	14,553	5.1161	6.0951	16,925	5.0941	6.0440
2. State Government Securities	187	5.4495	6.0020	388	5.3300	5.9544
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	239	4.1382	4.1804	407	3.9987	4.6814
(b) 15 - 91 Days	703	4.1547	4.2502	1,043	4.1603	4.2993
(c) 92 - 182 Days	171	4.2000	4.5100	605	4.2000	4.3400
(d) 183 - 364 Days	563	4.2199	4.3450	1,136	4.2500	4.3300
II. RBI* : Sales	—			157		
: Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	16,539	2.50 (1)	4.50 (16)	29,941	2.25 (1)	4.55 (7)
2. State Govt. Securities	259	3.60 (1)	4.10 (8)	317	3.80 (3)	4.10 (6)
3. 91 Day Treasury Bills	319	3.75 (1)	4.05 (5)	95	4.00 (2)	4.05 (3)
4. 364 Day Treasury Bills	876	3.75 (1)	4.30 (5)	1,051	3.80 (1)	4.30 (7)
IV. RBI : Repo £^	1,10,420	4.50	—	1,60,715	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.