

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

(Amount in Rs. crore)

Item	For the Week Ended Jan. 2, 2004			For the Week Ended Jan. 9, 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	165	4.3749	4.4890	240	4.1919	4.4147	
2004-05	58	4.5039	4.5324	5	—	—	
2005-06	14	4.5611	—	101	4.1745	4.5022	
2006-07	61	4.5366	4.8322	257	4.5526	4.6507	
2007-08	181	4.6379	4.7061	77	4.6204	4.6665	
2008-09	817	4.7041	5.0224	739	4.7139	5.0340	
2009-12	3,253	4.8012	5.3258	2,506	4.8015	5.2929	
2012-13	2,183	4.9513	5.2200	1,854	5.0576	5.1510	
Beyond 2013	16,925	5.0941	6.0440	28,508	5.0807	6.1024	
2. State Government Securities	388	5.3300	5.9544	290	5.8100	5.9800	
3. Treasury Bills (Residual Maturity in Days)							
(a) Upto 14 Days	407	3.9987	4.6814	102	4.1197	4.1781	
(b) 15 - 91 Days	1,043	4.1603	4.2993	1,128	4.0698	4.2301	
(c) 92 - 182 Days	605	4.2000	4.3400	218	4.1449	4.2401	
(d) 183 - 364 Days	1,136	4.2500	4.3300	531	4.1701	4.2979	
II. RBI* : Sales	157			5,021			
: Purchase	—			—			
III. Repo Transactions £ (Other than with RBI)							
	Amount	Rates (%PA)			Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum	
1. Govt. of India Dated Securities	29,941	2.25 (1)	4.55 (7)	27,791	2.50 (1)	4.50 (14)	
2. State Govt. Securities	317	3.80 (3)	4.10 (6)	89	3.65 (1)	3.95 (2)	
3. 91 Day Treasury Bills	95	4.00 (2)	4.05 (3)	92	3.75 (1)	3.80 (1)	
4. 364 Day Treasury Bills	1,051	3.80 (1)	4.30 (7)	1,128	3.50 (1)	4.25 (4)	
IV. RBI : Repo £^	1,60,715	4.50	—	1,95,855	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.