

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

(Amount in Rs. crore)

Item	For the Week Ended Jan. 9, 2004			For the Week Ended Jan. 16, 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	240	4.1919	4.4147	250	4.3403	4.4481
2004-05	5	—	—	26	4.4522	4.5164
2005-06	101	4.1745	4.5022	174	4.2097	4.5180
2006-07	257	4.5526	4.6507	104	4.5825	4.6008
2007-08	77	4.6204	4.6665	77	4.6380	4.6989
2008-09	739	4.7139	5.0340	684	4.7321	5.0894
2009-12	2,506	4.8015	5.2929	2,590	4.8265	5.2473
2012-13	1,854	5.0576	5.1510	1,985	5.0710	5.1509
Beyond 2013	28,508	5.0807	6.1024	12,122	5.1089	6.0834
2. State Government Securities	290	5.8100	5.9800	327	5.4400	6.0106
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	102	4.1197	4.1781	54	4.1182	4.1538
(b) 15 - 91 Days	1,128	4.0698	4.2301	755	3.9532	4.2598
(c) 92 - 182 Days	218	4.1449	4.2401	33	4.2099	4.2250
(d) 183 - 364 Days	531	4.1701	4.2979	984	4.1799	4.3500
II. RBI* : Sales	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	27,791	2.50	(1) 4.50	(14) 25,537	3.50	(1) 4.25
2. State Govt. Securities	89	3.65	(1) 3.95	(2) 115	4.00	(3) 4.00
3. 91 Day Treasury Bills	92	3.75	(1) 3.80	(1) 115	3.85	(1) 3.95
4. 364 Day Treasury Bills	1,128	3.50	(1) 4.25	(4) 1,106	3.75	(1) 4.35
IV. RBI : Repo £^	1,95,855	4.50	—	1,56,245	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.