

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

(Amount in Rs. crore)

Item	For the Week Ended Aug. 29, 2003			For the Week Ended Sep. 5, 2003		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
1	2	3	4	5	6	7
<b>I. Outright Transactions</b>						
1. Govt. of India Dated Securities						
Maturing in the year						
2003-04	301	4.6576	4.7759	255	4.6341	4.7216
2004-05	7	4.7365	—	87	4.7259	4.8380
2005-06	423	4.6681	4.8115	210	4.7492	4.7743
2006-07	160	4.7403	4.8696	485	4.8107	4.8573
2007-08	271	4.8047	4.9975	346	4.8560	4.9937
2008-09	1,583	4.8390	5.4505	782	4.8794	5.1262
2009-12	6,670	4.9506	5.7239	5,024	4.9777	5.6685
2012-13	7,208	5.1642	7.2332	3,901	5.1939	5.2555
Beyond 2013	43,613	5.0647	6.1012	22,247	5.2584	6.1067
2. State Government Securities	732	5.9003	6.2456	500	5.7529	6.1998
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	227	4.0121	4.9804	85	3.4229	4.6853
(b) 15 - 91 Days	2,145	4.3117	4.9952	1,813	4.3562	4.7468
(c) 92 - 182 Days	83	4.5375	4.5996	19	3.3373	4.6011
(d) 183 - 364 Days	1,356	4.5574	4.9864	1,265	4.5674	4.7370
<b>II. RBI* : Sales</b>	<b>20</b>			<b>55</b>		
<b>: Purchase</b>	—			—		
<b>III. Repo Transactions ₹ (Other than with RBI)</b>						
	<b>Amount</b>	<b>Rates (%PA)</b>		<b>Amount</b>	<b>Rates (%PA)</b>	
		<b>Minimum</b>	<b>Maximum</b>		<b>Minimum</b>	<b>Maximum</b>
1. Govt. of India Dated Securities	19,018	3.00	(1) 5.00	(14) 18,322	3.00	(1) 4.65
2. State Govt. Securities	150	4.20	(4) —	423	4.00	(1) 4.15
3. 91 Day Treasury Bills	1,173	3.95	(1) 4.75	(5) 908	3.50	(1) 4.65
4. 364 Day Treasury Bills	766	4.00	(1) 4.65	(14) 466	4.00	(1) 4.65
<b>IV. RBI : Repo ₹<sup>^</sup></b>	<b>1,03,970</b>	<b>4.50</b>	<b>—</b>	<b>1,36,685</b>	<b>4.50</b>	<b>—</b>
<b>: Reverse Repo !</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>

@ : 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.

<sup>^</sup> : 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.