

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

(Amount in Rs. crore)

Item	For the Week Ended Jan. 23, 2004				For the Week Ended Jan. 30, 2004				
	Amount	YTM (%PA) Indicative**		Maximum	Amount	YTM (%PA) Indicative**		Maximum	
	2	Minimum	3	4	5	Minimum	6	Maximum	7
I. Outright Transactions									
1. Govt. of India Dated Securities									
Maturing in the year									
2003-04	105	4.3797		4.4422	389	4.3427		4.4437	
2004-05	280	4.4375		4.5417	251	4.4736		4.5208	
2005-06	276	4.4729		4.5971	148	4.4953		4.5381	
2006-07	95	4.5906		4.8443	—	—		—	
2007-08	58	4.6814		4.7386	86	4.7519		4.7757	
2008-09	646	4.7587		5.1109	294	4.7873		6.9569	
2009-12	1,938	4.8668		5.2733	1,187	4.8803		5.3551	
2012-13	1,436	5.1012		5.1713	1,118	5.1086		5.2258	
Beyond 2013	10,990	5.1248		6.0925	9,168	5.1260		6.1415	
2. State Government Securities	327	5.4400		6.0106	120	5.0500		5.8883	
3. Treasury Bills (Residual Maturity in Days)									
(a) Upto 14 Days	156	4.1437		4.2345	29	4.1437		—	
(b) 15 - 91 Days	678	4.1801		4.2999	384	4.1895		4.3499	
(c) 92 - 182 Days	45	4.2801		4.4000	117	4.2701		4.3601	
(d) 183 - 364 Days	591	4.0500		4.3962	1,094	4.3378		4.3900	
II. RBI* : Sales	—				50				
: Purchase	—				—				
III.Repo Transactions £ (Other than with RBI)									
	Amount	Rates (%PA)		Maximum	Amount	Rates (%PA)		Maximum	
		Minimum				Minimum			
1 Govt. of India Dated Securities	26,649	3.00 (1)	4.50	(15)	19,359	3.25 (1)	4.20	(14)	
2 State Govt. Securities	195	3.85 (1)	4.20	(7)	309	3.90 (1)	4.00	(5)	
3 91 Day Treasury Bills	100	4.00 (1)	4.20	(1)	75	3.90 (1)	4.00	(4)	
4 364 Day Treasury Bills	843	3.50 (1)	4.25	(5)	603	3.50 (1)	4.00	(6)	
IV. RBI : Repo £^	1,22,920	4.50	—		1,41,065	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 (% 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>