

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

(Amount in Rs. crore)

Item	For the Week Ended Jan. 30, 2004			For the Week Ended Feb. 6, 2004		
	Amount	YTM (%PA) Indicative** Minimum	Maximum	Amount	YTM (%PA) Indicative** Minimum	Maximum
	2	3	4	5	6	7
I. Outright Transactions						
1. Govt. of India Dated Securities						
Maturing in the year						
2003-04	389	4.3427	4.4437	495	4.1403	4.4273
2004-05	251	4.4736	4.5208	136	4.4162	4.5329
2005-06	148	4.4953	4.5381	44	4.3763	4.5115
2006-07	—	—	—	11	4.6205	4.6605
2007-08	86	4.7519	4.7757	120	4.8678	5.0381
2008-09	294	4.7873	6.9569	375	4.8533	5.1905
2009-12	1,187	4.8803	5.3551	2,069	4.9285	5.3723
2012-13	1,118	5.1086	5.2258	1,686	5.1394	5.2541
Beyond 2013	9,168	5.1260	6.1415	12,206	5.1400	6.1770
2. State Government Securities	120	5.0500	5.8883	338	5.4537	5.9556
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	29	4.1437	—	66	4.0650	4.1990
(b) 15 - 91 Days	384	4.1895	4.3499	1,143	4.1503	4.4001
(c) 92 - 182 Days	117	4.2701	4.3601	101	4.3801	4.3999
(d) 183 - 364 Days	1,094	4.3378	4.3900	583	4.3500	4.4071
II. RBI* : Sales	50			17		
: Purchase	—			—		

III. Repo Transactions £ (Other than with RBI)

	Amount	Rates (%PA)		Maximum	Amount	Rates (%PA)		Maximum
		Minimum				Minimum		
1 Govt. of India Dated Securities	19,359	3.25 (1)	4.20	(14)	17,216	1.90	(1) 4.10	(15)
2 State Govt. Securities	309	3.90 (1)	4.00	(5)	446	3.85	(2) 4.10	(6)
391 Day Treasury Bills	75	3.90 (1)	4.00	(4)	41	3.50	(1) —	
4364 Day Treasury Bills	603	3.50 (1)	4.00	(6)	488	3.50	(1) 4.25	(4)

IV. RBI : Repo £^

: Reverse Repo !	1,41,065	4.50	—	1,71,700	4.50	—
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@ : 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.