

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

Item	(Amount in Rs. crore)					
	For the Week Ended Feb. 13, 2004			For the Week Ended Feb. 20, 2004		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
1	2	3	4	5	6	7
		Minimum	Maximum	Minimum	Maximum	
I. Outright Transactions						
1. Govt. of India Dated Securities						
Maturing in the year						
2003-04	285	4.1507	4.2810	400	4.0083	4.1933
2004-05	590	4.3357	4.5627	381	4.3949	4.5543
2005-06	199	4.5089	4.5810	237	4.5658	4.6061
2006-07	100	4.7062	4.7371	25	4.7377	4.8717
2007-08	—	—	—	288	4.9524	5.1763
2008-09	418	4.8975	5.3533	220	4.9621	5.3346
2009-12	2,910	4.9495	5.5454	2,611	5.0287	5.4641
2012-13	2,217	5.1709	5.2984	1,201	4.6121	5.4340
Beyond 2013	12,570	5.1546	6.1418	9,195	5.2179	6.2017
2. State Government Securities	434	5.1558	6.3243	228	4.2798	6.3042
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	118	4.1696	4.1815	28	4.0990	4.0997
(b) 15 - 91 Days	1,247	4.1696	4.3998	903	4.1694	4.4278
(c) 92 - 182 Days	466	4.3301	4.4001	34	4.3399	4.3802
(d) 183 - 364 Days	1,034	3.9559	4.4500	686	4.3300	4.4727
II. RBI* : Sales	—			18		
: Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum	Minimum	Maximum	
1. Govt. of India Dated Securities	25,879	2.50 (1)	4.50 (17)	22,525	2.50 (1)	4.10 (7)
2. State Govt. Securities	401	3.75 (1)	4.10 (6)	85	3.75 (1)	3.80 (4)
3. 91 Day Treasury Bills	53	4.00 (2)	—	100	3.85 (5)	—
4. 364 Day Treasury Bills	80	3.50 (1)	3.75 (1)	75	3.70 (1)	3.75 (3)
IV. RBI : Repo £^	1,93,355	4.50	—	1,62,775	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.