

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

(Amount in Rs. crore)

Item	For the Week Ended Feb. 27, 2004			For the Week Ended Mar. 5, 2004		
	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	215	3.8574	4.1292	260	3.9001	4.1109
2004-05	18	4.1399	4.4806	1	—	—
2005-06	24	4.5097	—	273	4.4365	4.4878
2006-07	440	4.7372	5.1344	49	4.7472	4.9454
2007-08	39	4.9725	5.0481	85	4.8022	4.9602
2008-09	335	4.9187	5.3080	307	4.8658	5.2487
2009-12	3,471	4.9965	5.4494	3,421	4.9575	5.4376
2012-13	1,926	4.6191	5.3644	1,214	5.1936	5.4009
Beyond 2013	12,559	5.0763	6.1160	10,544	5.0763	6.1668
2. State Government Securities	312	5.0736	5.9032	134	5.2648	5.8991
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	102	4.5008	—	186	3.9009	4.3821
(b) 15 - 91 Days	727	4.1494	4.4202	912	3.9997	4.4200
(c) 92 - 182 Days	70	4.2802	4.3499	47	4.1200	4.3101
(d) 183 - 364 Days	898	4.3099	4.4600	1,162	3.8107	4.4200
<b>II. RBI* : Sales</b>	<b>—</b>			<b>54</b>		
<b>    :Purchase</b>	<b>—</b>			<b>—</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	24,175	2.50 (1)	4.50 (10)	21,478	2.00 (1)	5.85 (33)
2. State Govt. Securities	254	3.40 (2)	3.80 (6)	190	3.40 (1)	3.70 (8)
3. 91 Day Treasury Bills	60	3.75 (1)	3.80 (2)	354	3.60 (1)	3.75 (3)
4. 364 Day Treasury Bills	254	3.50 (1)	3.80 (3)	158	3.25 (1)	4.00 (2)
<b>IV. RBI : Repo £^</b>	<b>2,10,360</b>	<b>4.50</b>	<b>—</b>	<b>1,86,810</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.

^: 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.