

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

(Amount in Rs. crore)

Item	For the Week Ended Mar. 5, 2004			For the Week Ended Mar. 12, 2004		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
1	2	3	4	5	6	7
I. Outright Transactions						
1. Govt. of India Dated Securities						
Maturing in the year						
2003-04	260	3.9001	4.1109	95	4.1206	4.4762
2004-05	1	—	—	367	3.9801	4.5139
2005-06	273	4.4365	4.4878	193	4.4100	4.4312
2006-07	49	4.7472	4.9454	235	4.5484	4.6184
2007-08	85	4.8022	4.9602	75	4.7490	4.8415
2008-09	307	4.8658	5.2487	618	4.7757	5.1999
2009-12	3,421	4.9575	5.4376	5,520	4.8912	5.4139
2012-13	1,214	5.1936	5.4009	2,956	5.1431	5.4474
Beyond 2013	10,544	5.0763	6.1668	20,117	5.1245	6.1311
2. State Government Securities	134	5.2648	5.8991	354	5.2787	5.9008
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	186	3.9009	4.3821	113	3.7976	4.5033
(b) 15 - 91 Days	912	3.9997	4.4200	1,023	4.0496	4.2703
(c) 92 - 182 Days	47	4.1200	4.3101	68	4.1200	4.2599
(d) 183 - 364 Days	1,162	3.8107	4.4200	1,955	4.0000	4.3950
II. RBI* : Sales	54			8		
:Purchase	—			—		
III.Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	21,478	2.00 (1)	5.85 (33)	23,494	2.50 (1)	4.50 (10)
2. State Govt. Securities	190	3.40 (1)	3.70 (8)	125	3.50 (1)	3.80 (5)
3. 91 Day Treasury Bills	354	3.60 (1)	3.75 (3)	91	3.70 (2)	4.15 (10)
4. 364 Day Treasury Bills	158	3.25 (1)	4.00 (2)	65	3.80 (1)	4.40 (1)
IV. RBI : Repo £^	1,86,810	4.50	—	2,54,090	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.