

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

(Amount in Rs. crore)

Item	For the Week Ended Mar. 12, 2004			For the Week Ended Mar. 19, 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	95	4.1206	4.4762	255	4.4334	4.7058
2004-05	367	3.9801	4.5139	591	4.3015	4.5563
2005-06	193	4.4100	4.4312	289	4.4087	4.4999
2006-07	235	4.5484	4.6184	215	4.5137	4.7596
2007-08	75	4.7490	4.8415	210	4.6943	4.8991
2008-09	618	4.7757	5.1999	650	4.7331	5.1592
2009-12	5,520	4.8912	5.4139	4,007	4.8096	5.3055
2012-13	2,956	5.1431	5.4474	2,765	5.0974	5.2276
Beyond 2013	20,117	5.1245	6.1311	18,602	5.0184	6.1264
2. State Government Securities	354	5.2787	5.9008	584	4.7689	5.9299
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	113	3.7976	4.5033	229	4.0407	4.5033
(b) 15 - 91 Days	1,023	4.0496	4.2703	1,549	4.1303	4.3610
(c) 92 - 182 Days	68	4.1200	4.2599	560	4.2198	4.2700
(d) 183 - 364 Days	1,955	4.0000	4.3950	1,155	3.7991	4.3088
II. RBI* : Sales	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	23,494	2.50 (1)	4.50 (10)	24,330	3.00 (1)	4.60 (19)
2. State Govt. Securities	125	3.50 (1)	3.80 (5)	179	3.85 (1)	4.10 (4)
3. 91 Day Treasury Bills	91	3.70 (2)	4.15 (10)	70	3.95 (1)	4.00 (3)
4. 364 Day Treasury Bills	65	3.80 (1)	4.40 (1)	242	3.00 (1)	4.15 (6)
IV. RBI : Repo £^	2,54,090	4.50	—	2,37,525	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).