

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

Item	(Amount in Rs. crore)						
	For the Week Ended Mar. 19, 2004			For the Week Ended Mar. 26, 2004			
	Amount	YTM (%PA) Indicative**	Minimum Maximum	Amount	YTM (%PA) Indicative**	Minimum Maximum	
1	2	3	4	5	6	7	
I. Outright Transactions							
1. Govt. of India Dated Securities							
Maturing in the year							
2003-04	255	4.4334	4.7058	—	—	—	
2004-05	591	4.3015	4.5563	859	3.5885	4.5685	
2005-06	289	4.4087	4.4999	20	4.3920	4.4727	
2006-07	215	4.5137	4.7596	16	4.4928	4.5972	
2007-08	210	4.6943	4.8991	67	4.6552	4.7777	
2008-09	650	4.7331	5.1592	546	4.7096	5.0719	
2009-12	4,007	4.8096	5.3055	4,382	4.7724	5.2747	
2012-13	2,765	5.0974	5.2276	1,994	5.0865	5.7616	
Beyond 2013	18,602	5.0184	6.1264	17,188	5.1398	6.0902	
2. State Government Securities	584	4.7689	5.9299	1,321	4.7359	6.0500	
3. Treasury Bills (Residual Maturity in Days)							
(a) Upto 14 Days	229	4.0407	4.5033	267	3.9192	4.2994	
(b) 15 - 91 Days	1,549	4.1303	4.3610	1,260	4.0000	4.3002	
(c) 92 - 182 Days	560	4.2198	4.2700	684	4.2201	4.2650	
(d) 183 - 364 Days	1,155	3.7991	4.3088	670	4.0000	4.3111	
II. RBI* : Sales	—			7			
:Purchase	—			—			
III.Repo Transactions £ (Other than with RBI)							
	Amount	Rates (%PA)		Amount	Rates (%PA)		
		Minimum	Maximum		Minimum	Maximum	
1. Govt. of India Dated Securities	24,330	3.00 (1)	4.60 (19)	24,590	2.00 (1)	4.70 (25)	
2. State Govt. Securities	179	3.85 (1)	4.10 (4)	107	3.50 (1)	3.80 (1)	
3. 91 Day Treasury Bills	70	3.95 (1)	4.00 (3)	71	3.80 (1)	4.00 (1)	
4. 364 Day Treasury Bills	242	3.00 (1)	4.15 (6)	443	3.30 (1)	4.25 (7)	
IV. RBI : Repo £^	2,37,525	4.50	—	2,63,835	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.