

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

(Amount in Rs. crore)

Item	For the Week Ended Mar. 26, 2004			For the Week Ended Apr. 2, 2004				
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**			
	2	Minimum	Maximum	3	4	5	6	7
<b>I. Outright Transactions</b>								
1. Govt. of India Dated Securities								
Maturing in the year								
2004-05	859	3.5885	4.5685	144	4.3272	4.5837		
2005-06	20	4.3920	4.4727	601	4.5181	4.5602		
2006-07	16	4.4928	4.5972	106	4.4270	5.1331		
2007-08	67	4.6552	4.7777	353	4.6218	4.6975		
2008-09	546	4.7096	5.0719	924	4.6877	5.0320		
2009-10	2,444	4.7724	5.2567	1,955	4.7623	5.2348		
2010-13	3,932	4.9113	5.7616	3,839	4.8669	5.2385		
2013-14	1,280	5.1398	5.5095	1,638	5.0933	5.1927		
Beyond 2014	15,908	5.1400	6.0902	21,523	5.1093	6.0714		
2. State Government Securities	1,321	4.7359	6.0500	516	4.7299	5.9000		
3. Treasury Bills (Residual Maturity in Days)								
(a) Upto 14 Days	267	3.9192	4.2994	120	3.6980	4.6184		
(b) 15 - 91 Days	1,260	4.0000	4.3002	1,050	4.1497	4.9578		
(c) 92 - 182 Days	684	4.2201	4.2650	105	4.2000	4.3384		
(d) 183 - 364 Days	670	4.0000	4.3111	769	3.8503	4.3500		
<b>II. RBI* : Sales</b>	<b>7</b>			<b>—</b>				
: Purchase	<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	24,590	2.00 (1)	4.70 (25)	14,961	1.75 (1)	4.60 (6)		
2. State Govt. Securities	107	3.50 (1)	3.80 (1)	179	3.40 (3)	3.80 (5)		
3. 91 Day Treasury Bills	71	3.80 (1)	4.00 (1)	—	—	—		
4. 364 Day Treasury Bills	443	3.30 (1)	4.25 (7)	637	3.00 (2)	4.25 (3)		
<b>IV. RBI : Repo £^</b>	<b>2,63,835</b>	<b>4.50</b>	<b>—</b>	<b>1,70,880</b>	<b>4.50</b>	<b>—</b>		
: Reverse Repo !	<b>—</b>	<b>—</b>	<b>—</b>	<b>150</b>	<b>6.00</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.

