

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

(Amount in Rs. crore)

Item	For the Week Ended Apr. 23, 2004			For the Week Ended Apr. 30, 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						
2004-05	—	—	—	—	—	—
2005-06	549	4.4453	4.5709	825	4.4494	4.6693
2006-07	206	4.5248	4.6072	87	4.5198	4.8756
2007-08	7	4.5409	—	—	—	—
2008-09	377	4.6304	4.9407	150	4.6355	4.9875
2009-10	1,166	4.7209	5.0985	975	4.7258	5.1897
2010-13	3,303	4.8169	5.7477	2,486	4.8503	5.1482
2013-14	1,217	5.0553	5.1965	730	5.0717	5.1735
Beyond 2014	30,298	5.0533	5.8079	17,950	5.0707	5.8833
2. State Government Securities	369	5.2300	5.8615	473	5.3100	5.8631
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	247	4.1511	4.2994	258	4.4901	4.8741
(b) 15 - 91 Days	2,405	3.9999	4.3979	1,156	4.2302	4.3800
(c) 92 - 182 Days	47	4.3001	4.3999	36	4.3600	—
(d) 183 - 364 Days	1,377	4.0000	4.4200	1,477	3.9031	4.4508
II. RBI* : Sales	34			—		
:Purchase	—			—		
III.Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1 Govt. of India Dated Securities	29,116	2.75 (1)	4.50 (7)	20,344	3.00 (1)	4.25 (7)
2 State Govt. Securities	152	3.60 (1)	3.70 (4)	445	3.55 (1)	3.90 (4)
3 91 Day Treasury Bills	490	3.55 (1)	3.85 (4)	1,148	3.60 (1)	3.75 (3)
4 364 Day Treasury Bills	1,847	3.50 (1)	4.20 (4)	1,756	3.25 (1)	4.00 (3)
IV. RBI : Repo £^	1,02,420	4.50	—	66,740	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.