

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

(Amount in Rs. crore)

Item	For the Week Ended May 14, 2004			For the Week Ended May 21, 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	152	4.4628	4.5577	263	4.4708	4.6188
2006-07	—	—	—	81	4.5413	4.8499
2007-08	27	4.5724	—	582	3.9883	4.8496
2008-09	455	4.6724	5.1191	400	4.7829	4.9233
2009-10	650	4.7987	5.2169	1,240	4.8370	5.2788
2010-13	2,917	4.8846	4.2903	2,339	4.8794	5.2455
2013-14	1,466	5.1209	5.2386	877	5.1481	5.2621
Beyond 2014	21,564	4.4921	5.9484	19,362	4.4964	5.9534
2. State Government Securities	221	5.1324	5.7989	235	5.8200	5.9203
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	46	3.9976	4.7821	11	4.1517	—
(b) 15 - 91 Days	3,060	4.2510	4.4298	2,256	4.2596	4.4199
(c) 92 - 182 Days	49	4.4001	—	167	4.3599	4.4100
(d) 183 - 364 Days	1,749	4.0600	4.4508	1,542	2.8001	4.4500
II. RBI* : Sales	14			5		
:Purchase	—			—		
III.Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1 Govt. of India Dated Securities	24,885	2.50 (1)	4.50 (7)	27,030	2.85 (1)	4.40 (8)
2 State Govt. Securities	231	3.75 (1)	4.05 (3)	629	3.70 (1)	4.00 (5)
3 91 Day Treasury Bills	1,119	3.50 (1)	4.15 (3)	2,835	3.50 (1)	4.00 (5)
4 364 Day Treasury Bills	2,553	3.65 (1)	4.10 (3)	2,275	3.00 (1)	4.05 (4)
IV. RBI : Repo £^	67,980	4.50	—	69,315	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.