

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

(Amount in Rs. crore)

Item	For the Week Ended May 21, 2004			For the Week Ended May 28, 2004			
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**		
		Minimum	Maximum		Minimum	Maximum	
1	2	3	4	5	6	7	
<b>I. Outright Transactions</b>							
1. Govt. of India Dated Securities							
Maturing in the year							
2004-05	—	—	—	—	—	—	
2005-06	263	4.4708	4.6188	1,070	4.4880	4.6086	
2006-07	81	4.5413	4.8499	125	4.5683	4.8002	
2007-08	582	3.9883	4.8496	145	4.6999	4.7495	
2008-09	400	4.7829	4.9233	451	4.7728	5.0735	
2009-10	1,240	4.8370	5.2788	765	4.8351	5.2074	
2010-13	2,339	4.8794	5.2455	2,044	4.8987	5.2434	
2013-14	877	5.1481	5.2621	740	5.1684	5.2520	
Beyond 2014	19,362	4.4964	5.9534	11,020	4.4946	6.0209	
2. State Government Securities	235	5.8200	5.9203	786	4.9741	5.8717	
3. Treasury Bills (Residual Maturity in Days)							
(a) Upto 14 Days	11	4.1517	—	279	3.5043	4.5089	
(b) 15 - 91 Days	2,256	4.2596	4.4199	3,149	4.2499	4.4202	
(c) 92 - 182 Days	167	4.3599	4.4100	15	4.3699	—	
(d) 183 - 364 Days	1,542	2.8001	4.4500	1,788	3.1700	4.4399	
<b>II. RBI* : Sales</b>	<b>5</b>			<b>87</b>			
:Purchase	—			—			
<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	27,030	2.85 (1)	4.40 (8)		22,699	2.75 (1)	4.50 (7)
2. State Govt. Securities	629	3.70 (1)	4.00 (5)		389	3.55 (1)	4.05 (5)
3. 91 Day Treasury Bills	2,835	3.50 (1)	4.00 (5)		2,524	3.55 (1)	4.50 (5)
4. 364 Day Treasury Bills	2,275	3.00 (1)	4.05 (4)		1,932	3.65 (1)	4.60 (4)
<b>IV. RBI : Repo £^</b>	<b>69,315</b>	<b>4.50</b>	<b>—</b>		<b>66,785</b>	<b>4.50</b>	<b>—</b>
: 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.