

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

(Amount in Rs. crore)

Item	For the Week Ended May 28, 2004			For the Week Ended Jun. 4, 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	1,070	4.4880	4.6086	1,726	4.5083	4.7700
2006-07	125	4.5683	4.8002	1,080	4.6181	4.7700
2007-08	145	4.6999	4.7495	134	4.8409	4.9648
2008-09	451	4.7728	5.0735	46	4.8704	4.8886
2009-10	765	4.8351	5.2074	910	4.9088	5.3132
2010-13	2,044	4.8987	5.2434	2,553	4.9722	5.8585
2013-14	740	5.1684	5.2520	580	5.2442	5.3413
Beyond 2014	11,020	4.4946	6.0209	14,572	4.4968	6.2348
2. State Government Securities	786	4.9741	5.8717	413	5.1000	5.9763
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	279	3.5043	4.5089	509	4.1511	4.5299
(b) 15 - 91 Days	3,149	4.2499	4.4202	2,938	4.1498	4.4498
(c) 92 - 182 Days	15	4.3699	—	15	4.3850	4.4198
(d) 183 - 364 Days	1,788	3.1700	4.4399	1,219	3.7600	4.5000
II. RBI* : Sales	87			60		
:Purchase	—			—		
III.Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	22,699	2.75 (1)	4.50 (7)	26,941	1.75 (1)	6.00 (7)
2. State Govt. Securities	389	3.55 (1)	4.05 (5)	286	3.50 (1)	4.00 (7)
3. 91 Day Treasury Bills	2,524	3.55 (1)	4.50 (5)	2,027	2.75 (1)	5.75 (5)
4. 364 Day Treasury Bills	1,932	3.65 (1)	4.60 (4)	1,925	3.25 (1)	5.00 (5)
IV. RBI : Repo £^	66,785	4.50	—	67,445	4.50	—
: Reverse Repo !	—	—	—	800	6.00	—

@: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.