

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

(Amount in Rs. crore)

Item	For the Week Ended Jun. 4, 2004			For the Week Ended Jun. 11, 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	—	—	—	20	3.7163	—
2005-06	1,726	4.5083	4.7700	736	4.5115	4.7408
2006-07	1,080	4.6181	4.7700	410	4.7422	4.9367
2007-08	134	4.8409	4.9648	173	4.8748	4.9354
2008-09	46	4.8704	4.8886	118	4.8386	5.1425
2009-10	910	4.9088	5.3132	826	4.9102	5.4026
2010-13	2,553	4.9722	5.8585	2,614	5.0099	5.8569
2013-14	580	5.2442	5.3413	790	5.2344	5.4990
Beyond 2014	14,572	4.4968	6.2348	18,998	4.4973	6.2315
2. State Government Securities	413	5.1000	5.9763	768	5.1992	5.9100
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	509	4.1511	4.5299	544	3.7485	4.5996
(b) 15 - 91 Days	2,938	4.1498	4.4498	2,002	3.8246	4.4612
(c) 92 - 182 Days	15	4.3850	4.4198	18	4.4501	—
(d) 183 - 364 Days	1,219	3.7600	4.5000	2,288	3.6954	4.4946
II. RBI* : Sales	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	26,941	1.75 (1)	6.00 (7)	18,160	3.60 (1)	4.75 (7)
2. State Govt. Securities	286	3.50 (1)	4.00 (7)	85	4.00 (1)	4.30 (3)
3. 91 Day Treasury Bills	2,027	2.75 (1)	5.75 (5)	3,565	4.00 (1)	4.40 (5)
4. 364 Day Treasury Bills	1,925	3.25 (1)	5.00 (5)	1,466	4.00 (1)	4.35 (4)
IV. RBI : Repo £^	67,445	4.50	—	53,465	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.