

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

(Amount in Rs. crore)

Item	For the Week Ended Jun. 25, 2004			For the Week Ended Jul. 2, 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	50	4.5666	4.7817	270	4.6347	4.8324
2006-07	430	4.8872	5.0435	78	4.9462	5.2908
2007-08	186	5.0173	5.3127	125	5.1693	5.1912
2008-09	508	5.0927	5.5401	350	5.2667	5.5444
2009-10	591	5.1735	5.9014	346	5.4109	5.9013
2010-13	2,416	5.2459	6.0841	1,512	5.5407	5.9716
2013-14	905	5.4793	5.8931	401	5.8048	6.1698
Beyond 2014	14,407	4.5114	6.6419	11,518	4.5334	6.6906
2. State Government Securities	650	5.7100	6.3020	336	5.8639	6.3807
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	160	3.7599	4.6251	428	4.2993	4.3888
(b) 15 - 91 Days	1,983	4.3211	4.5102	2,889	4.2661	4.5022
(c) 92 - 182 Days	269	4.4402	4.5501	62	4.4499	4.4999
(d) 183 - 364 Days	1,689	4.1101	4.6500	1,422	4.4999	4.6400
<b>II. RBI* : Sales</b>	—			<b>189</b>		
<b>:Purchase</b>	—			—		
<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	33,649	3.00 (1)	4.70 (15)	24,021	2.75 (1)	4.55 (7)
2. State Govt. Securities	131	3.80 (1)	4.05 (3)	868	3.60 (1)	4.10 (6)
3. 91 Day Treasury Bills	1,676	3.75 (1)	4.15 (4)	1,447	3.25 (1)	4.10 (4)
4. 364 Day Treasury Bills	2,133	3.00 (1)	4.20 (4)	2,028	3.10 (1)	4.10 (3)
<b>IV. RBI : Repo £^</b>	<b>56,815</b>	<b>4.50</b>	<b>—</b>	<b>67,565</b>	<b>4.50</b>	<b>—</b>
<b>: Reverse Repo !</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>

@: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.