

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

(Amount in Rs. crore)

Item	For the Week Ended Jul. 16, 2004			For the Week Ended Jul. 23, 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	—	—	—	130	4.3945	4.5349
2005-06	40	4.7771	4.9597	40	4.8315	4.8548
2006-07	410	4.5491	5.0907	529	4.9844	5.1367
2007-08	85	5.2854	5.3295	518	5.3103	5.3659
2008-09	195	5.3750	5.7310	170	5.4469	5.8460
2009-10	195	5.4367	5.9633	310	5.4897	6.0275
2010-13	1,066	5.6191	6.1351	1,719	5.6361	6.1434
2013-14	300	5.8484	6.2409	265	5.9207	6.0939
Beyond 2014	7,390	4.5390	6.6575	9,097	4.5445	6.5820
2. State Government Securities	634	5.5000	6.3650	805	5.6972	6.4150
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	229	3.9976	4.3507	257	4.2487	4.8551
(b) 15 - 91 Days	3,529	4.2324	4.5022	2,583	4.2045	4.5991
(c) 92 - 182 Days	8	4.5301	—	9	—	—
(d) 183 - 364 Days	747	4.4899	4.6301	961	4.5501	4.6371
II. RBI* : Sales	22			6		
:Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	28,279	3.30 (1)	4.60 (7)	22,132	2.75 (1)	4.60 (7)
2. State Govt. Securities	187	3.95 (2)	4.05 (3)	238	4.00 (1)	4.10 (3)
3. 91 Day Treasury Bills	4,943	3.90 (1)	4.30 (6)	4,899	3.00 (1)	4.20 (4)
4. 364 Day Treasury Bills	3,432	3.85 (1)	4.10 (6)	3,889	3.60 (1)	4.15 (4)
IV. RBI : Repo £^	58,790	4.50	—	55,110	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.