

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

(Amount in Rs. crore)

Item	For the Week Ended Jul. 23, 2004			For the Week Ended Jul. 30, 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	130	4.3945	4.5349	—	—	—
2005-06	40	4.8315	4.8548	140	4.7587	4.8949
2006-07	529	4.9844	5.1367	384	4.9951	5.4560
2007-08	518	5.3103	5.3659	165	5.3770	5.5221
2008-09	170	5.4469	5.8460	140	5.4747	5.6062
2009-10	310	5.4897	6.0275	585	5.5791	6.3634
2010-13	1,719	5.6361	6.1434	2,281	5.7471	6.4232
2013-14	265	5.9207	6.0939	495	6.0142	6.4397
Beyond 2014	9,097	4.5445	6.5820	7,751	4.5446	6.7641
2. State Government Securities	805	5.6972	6.4150	494	5.6000	6.4301
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	257	4.2487	4.8551	487	4.2516	4.3756
(b) 15 - 91 Days	2,583	4.2045	4.5991	2,835	4.1518	4.5022
(c) 92 - 182 Days	9	—	—	32	4.4231	4.5701
(d) 183 - 364 Days	961	4.5501	4.6371	1,715	4.5299	4.6202
<b>II. RBI* : Sales</b>	<b>6</b>			<b>12</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	22,132	2.75 (1)	4.60 (7)	22,809	2.25 (1)	4.30 (7)
2. State Govt. Securities	238	4.00 (1)	4.10 (3)	241	3.85 (1)	4.00 (3)
3. 91 Day Treasury Bills	4,899	3.00 (1)	4.20 (4)	4,975	3.25 (1)	4.25 (8)
4. 364 Day Treasury Bills	3,889	3.60 (1)	4.15 (4)	4,309	3.65 (1)	4.15 (3)
<b>IV. RBI : Repo £^</b>	<b>55,110</b>	<b>4.50</b>	<b>—</b>	<b>53,280</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.