

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

(Amount in Rs. crore)

Item	For the Week Ended Apr. 9, 2004			For the Week Ended Apr. 16, 2004		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
	2	3	4	5	6	7
I. Outright Transactions						
1. Govt. of India Dated Securities						
Maturing in the year						
2004-05	16	4.4045	—	11	3.7228	—
2005-06	285	4.4809	4.5696	1,629	4.5062	4.5919
2006-07	68	4.5613	5.0416	7	4.5490	—
2007-08	52	4.6049	—	156	4.5598	4.5888
2008-09	610	4.6742	4.9945	755	4.6362	4.9430
2009-10	1,791	4.7561	5.1419	1,392	4.7292	5.1104
2010-13	3,627	4.8541	5.1770	4,097	4.8229	5.1278
2013-14	1,553	5.0929	5.3843	1,464	5.0578	5.3727
Beyond 2014	24,711	5.1080	5.9524	32,458	5.0721	5.8860
2. State Government Securities	42	5.7864	5.8159	317	5.2500	5.8673
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	18	2.6651	4.1922	17	—	—
(b) 15 - 91 Days	377	4.1697	4.4002	3,577	4.1998	4.4538
(c) 92 - 182 Days	76	4.2300	4.2550	94	4.2302	4.3101
(d) 183 - 364 Days	1,396	4.0000	4.3601	1,057	4.0000	4.4618
II. RBI* : Sales	89			117		
:Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	24,296	1.50 (1)	4.50 (6)	25,701	1.50 (1)	4.70 (6)
2. State Govt. Securities	122	3.60 (1)	3.65 (2)	130	3.65 (1)	4.00 (7)
3. 91 Day Treasury Bills	—	—	—	136	3.40 (3)	3.70 (3)
4. 364 Day Treasury Bills	795	3.10 (1)	4.15 (4)	1,291	3.00 (1)	4.50 (7)
IV. RBI : Repo £^	74,410	4.50	—	83,285	4.50	—
: Reverse Repo !	—	—	—	—	—	—

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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 YTMs (% PA) indicative have been given excluding transactions of Non-standard lot size (Less than Rs.5 crore).

Note

:Figures in brackets indicate Repo Period.

