

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

(Amount in Rs. crore)

Item	For the Week Ended May 7, 2004			For the Week Ended May 14, 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	—	—	—	—	—	—
2005-06	150	4.4486	4.4732	152	4.4628	4.5577
2006-07	10	4.5207	—	—	—	—
2007-08	90	4.5684	4.5833	27	4.5724	—
2008-09	135	4.6664	4.6894	455	4.6724	5.1191
2009-10	660	4.7718	5.1871	650	4.7987	5.2169
2010-13	1,851	4.8685	5.1472	2,917	4.8846	4.2903
2013-14	335	5.1045	5.1575	1,466	5.1209	5.2386
Beyond 2014	18,615	4.4900	5.8811	21,564	4.4921	5.9484
2. State Government Securities	250	5.4005	5.7862	221	5.1324	5.7989
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	10	4.2516	—	46	3.9976	4.7821
(b) 15 - 91 Days	2,327	4.2793	4.4202	3,060	4.2510	4.4298
(c) 92 - 182 Days	8	—	—	49	4.4001	—
(d) 183 - 364 Days	1,033	3.0823	4.4400	1,749	4.0600	4.4508
II. RBI* : Sales	10			14		
:Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	22,015	3.00 (1)	4.30 (7)	24,885	2.50 (1)	4.50 (7)
2. State Govt. Securities	203	3.70 (1)	3.80 (3)	231	3.75 (1)	4.05 (3)
3. 91 Day Treasury Bills	1,401	3.65 (1)	3.95 (4)	1,119	3.50 (1)	4.15 (3)
4. 364 Day Treasury Bills	2,249	3.50 (1)	3.85 (4)	2,553	3.65 (1)	4.10 (3)
IV. RBI : Repo £^	76,100	4.50	—	67,980	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.