

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

(Amount in Rs. crore)

Item	For the Week Ended Jun. 18, 2004			For the Week Ended Jun. 25, 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	55	4.6051	4.6417	—	—	—
2005-06	661	4.5449	4.8500	50	4.5666	4.7817
2006-07	817	4.7746	4.9128	430	4.8872	5.0435
2007-08	163	4.8964	4.9787	186	5.0173	5.3127
2008-09	703	5.0036	5.3635	508	5.0927	5.5401
2009-10	682	5.1134	5.4782	591	5.1735	5.9014
2010-13	2,442	5.1687	5.6238	2,416	5.2459	6.0841
2013-14	393	5.3802	5.5774	905	5.4793	5.8931
Beyond 2014	14,310	4.5060	6.3518	14,407	4.5114	6.6419
2. State Government Securities	1,099	5.5013	6.3494	650	5.7100	6.3020
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	2	—	—	160	3.7599	4.6251
(b) 15 - 91 Days	2,489	4.3792	4.5022	1,983	4.3211	4.5102
(c) 92 - 182 Days	39	4.2652	4.5150	269	4.4402	4.5501
(d) 183 - 364 Days	888	4.0900	4.5400	1,689	4.1101	4.6500
II. RBI* : Sales	—			—		
 :Purchase	—			—		
III.Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	25,688	3.50 (1)	4.70 (7)	33,649	3.00 (1)	4.70 (15)
2. State Govt. Securities	195	3.75 (1)	4.20 (5)	131	3.80 (1)	4.05 (3)
3. 91 Day Treasury Bills	4,494	3.35 (1)	4.30 (4)	1,676	3.75 (1)	4.15 (4)
4. 364 Day Treasury Bills	2,150	3.80 (1)	4.35 (3)	2,133	3.00 (1)	4.20 (4)
IV. RBI : Repo £^	61,795	4.50	—	56,815	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.