

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

(Amount in Rs. crore)

Item	For the Week Ended Aug. 6, 2004			For the Week Ended Aug. 13, 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	485	4.8141	4.8599	83	4.9003	5.2115
2006-07	215	4.9926	5.1850	36	5.3435	5.6983
2007-08	105	5.4765	5.5202	210	5.6156	6.2049
2008-09	908	5.6494	6.2060	591	5.8966	6.4808
2009-10	508	5.7388	6.3593	655	5.9457	7.0084
2010-13	1,926	5.9591	6.6432	2,388	6.1094	7.0464
2013-14	330	6.2367	6.5642	188	6.3874	7.1122
Beyond 2014	7,979	4.5424	6.8296	8,880	4.5436	7.7238
2. State Government Securities	278	5.9491	6.7499	94	6.4600	7.2500
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	752	4.1049	4.7469	935	3.8562	5.2568
(b) 15 - 91 Days	2,978	4.1045	4.5200	2,946	4.4601	4.9950
(c) 92 - 182 Days	91	4.5100	4.5101	98	4.6400	5.0001
(d) 183 - 364 Days	1,324	4.5301	4.6499	232	4.6199	5.1500
II. RBI* : Sales	11			45		
:Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	15,118	3.00 (1)	4.50 (7)	15,963	3.00 (1)	5.75 (7)
2. State Govt. Securities	68	3.95 (1)	4.05 (1)	24	4.00 (1)	4.00 (1)
3. 91 Day Treasury Bills	7,900	3.25 (1)	4.25 (4)	3,271	3.75 (1)	5.50 (6)
4. 364 Day Treasury Bills	3,552	3.75 (1)	4.20 (3)	3,277	3.95 (1)	5.50 (3)
IV. RBI : Repo £^	53,570	4.50	—	32,665	4.50	—
: Reverse Repo !	—	—	—	5,000	6.00	—

@: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.