

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

(Amount in Rs. crore)

Item	For the Week Ended Jul. 30, 2004			For the Week Ended Aug. 6, 2004		
	Amount	YTM (%PA) Indicative** Minimum	Maximum	Amount	YTM (%PA) Indicative** 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	140	4.7587	4.8949	485	4.8141	4.8599
2006-07	384	4.9951	5.4560	215	4.9926	5.1850
2007-08	165	5.3770	5.5221	105	5.4765	5.5202
2008-09	140	5.4747	5.6062	908	5.6494	6.2060
2009-10	585	5.5791	6.3634	508	5.7388	6.3593
2010-13	2,281	5.7471	6.4232	1,926	5.9591	6.6432
2013-14	495	6.0142	6.4397	330	6.2367	6.5642
Beyond 2014	7,751	4.5446	6.7641	7,979	4.5424	6.8296
2. State Government Securities	494	5.6000	6.4301	278	5.9491	6.7499
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	487	4.2516	4.3756	752	4.1049	4.7469
(b) 15 - 91 Days	2,835	4.1518	4.5022	2,978	4.1045	4.5200
(c) 92 - 182 Days	32	4.4231	4.5701	91	4.5100	4.5101
(d) 183 - 364 Days	1,715	4.5299	4.6202	1,324	4.5301	4.6499
II. RBI* : Sales	12			11		
:Purchase	—			—		
III.Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	22,809	2.25 (1)	4.30 (7)	15,118	3.00 (1)	4.50 (7)
2. State Govt. Securities	241	3.85 (1)	4.00 (3)	68	3.95 (1)	4.05 (1)
3. 91 Day Treasury Bills	4,975	3.25 (1)	4.25 (8)	7,900	3.25 (1)	4.25 (4)
4. 364 Day Treasury Bills	4,309	3.65 (1)	4.15 (3)	3,552	3.75 (1)	4.20 (3)
IV. RBI : Repo £^	53,280	4.50	—	53,570	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.