

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

Item	For the Week Ended Aug. 13, 2004			For the Week Ended Aug. 20, 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	83	4.9003	5.2115	1,181	5.0400	5.5046
2006-07	36	5.3435	5.6983	245	5.4075	5.7494
2007-08	210	5.6156	6.2049	190	5.9449	6.0730
2008-09	591	5.8966	6.4808	52	6.1828	6.9572
2009-10	655	5.9457	7.0084	570	6.2232	7.0082
2010-13	2,388	6.1094	7.0464	2,088	6.3871	7.2085
2013-14	188	6.3874	7.1122	126	6.6657	7.0965
Beyond 2014	8,880	4.5436	7.7238	5,725	5.0410	7.5035
2. State Government Securities	94	6.4600	7.2500	293	6.0876	7.2414
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	935	3.8562	5.2568	190	2.9329	4.8000
(b) 15 - 91 Days	2,946	4.4601	4.9950	1,058	4.5006	4.9703
(c) 92 - 182 Days	98	4.6400	5.0001	40	4.8001	4.9250
(d) 183 - 364 Days	232	4.6199	5.1500	177	4.9001	5.2000
II. RBI* : Sales	45			9		
:Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	15,963	3.00 (1)	5.75 (7)	8,665	1.65 (1)	4.85 (30)
2. State Govt. Securities	24	4.00 (1)	4.00 (1)	—	—	—
3. 91 Day Treasury Bills	3,271	3.75 (1)	5.50 (6)	2,299	2.00 (1)	4.50 (5)
4. 364 Day Treasury Bills	3,277	3.95 (1)	5.50 (3)	1,865	3.50 (1)	4.75 (4)
IV. RBI : Repo £^	32,665	4.50	—	98,410	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 (% PA) indicative have been given excluding transactions of Non-standard lot size (Less than Rs.5 crore).

Note:Figures in brackets indicate Repo Period.