

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

(Amount in Rs. crore)

Item	For the Week Ended Aug. 20, 2004			For the Week Ended Aug. 27, 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	—	—	—	10	5.5153	—
2005-06	1,181	5.0400	5.5046	1,549	5.1869	5.4883
2006-07	245	5.4075	5.7494	423	5.4898	5.6517
2007-08	190	5.9449	6.0730	450	5.8345	6.1482
2008-09	52	6.1828	6.9572	338	6.0122	6.3330
2009-10	570	6.2232	7.0082	831	5.9462	6.9430
2010-13	2,088	6.3871	7.2085	4,051	6.1189	7.1836
2013-14	126	6.6657	7.0965	347	6.2991	7.0241
Beyond 2014	5,725	5.0410	7.5035	14,369	5.0230	7.5081
2. State Government Securities	293	6.0876	7.2414	202	6.3492	7.3014
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	190	2.9329	4.8000	461	4.3482	4.7091
(b) 15 - 91 Days	1,058	4.5006	4.9703	4,171	4.3491	4.9127
(c) 92 - 182 Days	40	4.8001	4.9250	95	4.8501	4.9599
(d) 183 - 364 Days	177	4.9001	5.2000	1,490	4.7601	5.2600
II. RBI* : Sales	9			29		
:Purchase	—			—		
III.Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	8,665	1.65 (1)	4.85 (30)	21,484	1.90 (1)	4.75 (7)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	2,299	2.00 (1)	4.50 (5)	2,967	1.75 (1)	4.40 (3)
4. 364 Day Treasury Bills	1,865	3.50 (1)	4.75 (4)	4,137	3.00 (1)	4.35 (3)
IV. RBI : Repo £^	98,410	4.50	—	1,20,115	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.