

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

(Amount in Rs. crore)

Item	For the Week Ended Aug. 27, 2004			For the Week Ended Sep. 3, 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	—	10	4.4762	—
2005-06	1,549	5.1869	5.4883	1,697	5.0898	5.2103
2006-07	423	5.4898	5.6517	486	5.3496	5.6359
2007-08	450	5.8345	6.1482	107	5.7538	6.2810
2008-09	338	6.0122	6.3330	643	5.8065	6.2609
2009-10	831	5.9462	6.9430	1,425	5.8060	6.8049
2010-13	4,051	6.1189	7.1836	4,277	6.0143	6.9331
2013-14	347	6.2991	7.0241	506	6.1719	6.7041
Beyond 2014	14,369	5.0230	7.5081	13,505	4.9988	7.3168
2. State Government Securities	202	6.3492	7.3014	361	6.0021	7.1007
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	461	4.3482	4.7091	477	4.2479	4.5996
(b) 15 - 91 Days	4,171	4.3491	4.9127	4,091	4.3102	4.7002
(c) 92 - 182 Days	95	4.8501	4.9599	167	4.6200	4.9201
(d) 183 - 364 Days	1,490	4.7601	5.2600	1,651	4.6399	5.0448
II. RBI* : Sales	29			86		
:Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	21,484	1.90 (1)	4.75 (7)	29,629	2.50 (1)	4.75 (7)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	2,967	1.75 (1)	4.40 (3)	4,570	3.00 (1)	4.20 (4)
4. 364 Day Treasury Bills	4,137	3.00 (1)	4.35 (3)	5,548	2.50 (1)	4.20 (4)
IV. RBI : Repo £^	1,20,115	4.50	—	1,72,695	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.