

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

(Amount in Rs. crore)

Item	For the Week Ended Sep. 10, 2004			For the Week Ended Sep. 17, 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	1,234	5.0550	5.4416	610	5.0152	5.2213
2006-07	456	5.3111	5.5019	300	5.3339	5.8294
2007-08	37	5.6450	5.7035	265	5.7402	5.9060
2008-09	628	5.6855	6.9582	550	5.7947	6.2427
2009-10	2,882	5.7105	6.6472	5,773	5.7956	6.4208
2010-13	6,448	5.7633	6.7928	3,381	5.8863	6.8193
2013-14	2,435	5.4672	6.7913	581	5.4671	6.8811
Beyond 2014	10,459	5.1014	7.1540	8,358	5.1315	7.1422
2. State Government Securities	746	6.0000	7.2991	546	6.1500	7.0189
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	130	4.3192	4.4511	219	4.4901	5.4219
(b) 15 - 91 Days	2,622	4.3530	4.6663	2,960	4.4532	4.7484
(c) 92 - 182 Days	3	—	—	15	4.7999	4.8000
(d) 183 - 364 Days	606	4.7800	5.0001	1,922	4.8000	5.2554
II. RBI* : Sales	12			5		
:Purchase	—			—		
III.Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	26,723	3.25 (1)	4.50 (7)	19,037	4.00 (1)	4.75 (8)
2. State Govt. Securities	20	4.10 (1)	—	—	—	—
3. 91 Day Treasury Bills	4,317	3.90 (1)	4.45 (6)	3,904	4.10 (1)	4.55 (6)
4. 364 Day Treasury Bills	6,085	3.75 (1)	4.40 (3)	4,110	4.00 (1)	4.50 (3)
IV. RBI : Repo £^	1,46,200	4.50	—	1,16,620	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.