

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

(Amount in Rs. crore)

Item	For the Week Ended Sep. 24, 2004			For the Week Ended Oct. 1, 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	320	5.1293	5.2363	445	5.1550	5.4057
2006-07	462	5.3677	5.5922	51	5.4920	5.5648
2007-08	937	5.6920	6.0083	60	5.6761	5.8901
2008-09	2,057	5.8841	6.3966	1,031	5.8784	6.4150
2009-10	3,672	5.7979	6.4721	2,729	5.8225	6.6727
2010-13	5,118	5.9822	6.6572	3,454	6.0688	6.8174
2013-14	552	5.4811	6.9201	252	5.4910	7.0117
Beyond 2014	8,822	6.0135	7.2364	3,942	4.6153	7.1132
2. State Government Securities	552	5.6253	7.4129	564	5.9479	7.3331
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	496	4.4511	4.6816	1,090	4.4986	5.6593
(b) 15 - 91 Days	2,481	4.4643	4.9127	3,610	4.4569	5.0361
(c) 92 - 182 Days	5	—	—	17	5.0000	—
(d) 183 - 364 Days	912	4.9900	5.2485	1,493	4.5804	5.3888
II. RBI* : Sales	—			85		
:Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	22,537	4.20 (1)	5.05 (10)	18,255	2.25 (1)	4.95 (7)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	3,408	4.30 (1)	4.90 (3)	3,085	2.50 (1)	4.75 (3)
4. 364 Day Treasury Bills	3,708	4.40 (1)	5.00 (3)	3,517	3.25 (1)	4.70 (3)
IV. RBI : Repo £^	48,230	4.50	—	81,805	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 YTMs (% PA) indicative have been given excluding transactions of Non-standard lot size (Less than Rs.5 crore).

Note:Figures in brackets indicate Repo Period.