

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

(Amount in Rs. crore)

Item	Amount	For the Week Ended Oct. 1, 2004		Amount	For the Week Ended Oct. 8, 2004	
		YTM (%PA) Indicative**			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	445	5.1550	5.4057	433	5.3218	5.6697
2006-07	51	5.4920	5.5648	35	4.8170	5.8369
2007-08	60	5.6761	5.8901	358	5.9480	6.0577
2008-09	1,031	5.8784	6.4150	244	6.1562	6.6714
2009-10	2,729	5.8225	6.6727	2,791	6.0533	6.7469
2010-13	3,454	6.0688	6.8174	2,447	6.4079	6.9757
2013-14	252	5.4910	7.0117	125	5.4908	7.1163
Beyond 2014	3,942	4.6153	7.1132	3,778	4.6167	7.2633
2. State Government Securities	564	5.9479	7.3331	146	7.0000	7.2063
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	1,090	4.4986	5.6593	291	4.3638	4.7819
(b) 15 - 91 Days	3,610	4.4569	5.0361	2,804	4.4321	5.0772
(c) 92 - 182 Days	17	5.0000	—	52	5.2000	5.2001
(d) 183 - 364 Days	1,493	4.5804	5.3888	933	5.0000	5.3888
II. RBI* : Sales	85			56		
:Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	18,255	2.25 (1)	4.95 (7)	26,115	4.25 (1)	4.75 (8)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	3,085	2.50 (1)	4.75 (3)	2,421	4.30 (1)	4.61 (4)
4. 364 Day Treasury Bills	3,517	3.25 (1)	4.70 (3)	3,339	4.25 (1)	4.65 (4)
IV. RBI : Repo £^	81,805	4.50	—	55,055	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.