

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

(Amount in Rs. crore)

Item	For the Week Ended Oct. 8, 2004			For the Week Ended Oct. 15, 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	433	5.3218	5.6697	388	5.4500	5.5139
2006-07	35	4.8170	5.8369	221	5.7569	5.8237
2007-08	358	5.9480	6.0577	195	6.0157	6.1081
2008-09	244	6.1562	6.6714	288	6.2199	6.7619
2009-10	2,791	6.0533	6.7469	2,029	6.1700	6.7664
2010-13	2,447	6.4079	6.9757	1,601	6.5297	6.9434
2013-14	125	5.4908	7.1163	104	6.8651	6.9948
Beyond 2014	3,778	4.6167	7.2633	8,842	6.4798	7.3347
2. State Government Securities	146	7.0000	7.2063	2,133	6.4808	7.2514
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	291	4.3638	4.7819	720	4.6981	8.2509
(b) 15 - 91 Days	2,804	4.4321	5.0772	2,002	4.6481	5.1601
(c) 92 - 182 Days	52	5.2000	5.2001	2	—	—
(d) 183 - 364 Days	933	5.0000	5.3888	1,129	5.0701	5.4891
II. RBI* : Sales	56			48		
:Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	26,115	4.25 (1)	4.75 (8)	21,298	4.00 (1)	4.65 (7)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	2,421	4.30 (1)	4.61 (4)	1,861	3.90 (1)	4.60 (3)
4. 364 Day Treasury Bills	3,339	4.25 (1)	4.65 (4)	3,042	4.25 (1)	4.55 (3)
IV. RBI : Repo £^	55,055	4.50	—	29,045	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.