

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

(Amount in Rs. crore)

Item	For the Week Ended Oct. 29, 2004			For the Week Ended Nov. 5, 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	43	5.6220	5.7029	104	5.4914	5.7210
2006-07	50	5.7613	5.8599	119	5.8993	6.6888
2007-08	140	5.8471	6.0642	191	6.0079	6.7101
2008-09	80	6.1921	6.6612	325	6.3301	6.7244
2009-10	2,182	6.1234	6.7653	1,162	6.3257	7.2076
2010-13	1,087	6.3997	6.9773	555	6.6728	7.1425
2013-14	76	6.7814	6.8876	170	6.7698	7.3165
Beyond 2014	12,122	4.7116	7.3049	4,993	6.8302	7.5696
2. State Government Securities	925	7.0422	7.3500	691	5.8487	7.3800
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	837	4.8416	5.1845	52	4.2491	5.1037
(b) 15 - 91 Days	2,119	4.6278	5.3653	3,154	4.8869	5.5001
(c) 92 - 182 Days	5	—	—	208	5.3503	6.0501
(d) 183 - 364 Days	1,100	5.2500	5.6903	2,368	5.0700	6.0500
II. RBI* : Sales	—			79		
 : Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	28,237	4.25 (1)	4.90 (7)	41,848	4.60 (1)	6.15 (7)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	408	4.40 (1)	4.85 (3)	1,849	4.75 (1)	6.10 (3)
4. 364 Day Treasury Bills	2,388	4.50 (1)	4.90 (4)	4,807	4.50 (1)	6.15 (3)
IV. RBI : Repo £^	31,285	4.50	4.75	4,015	6.00	—
 : Reverse Repo !	5,960	4.75	—	5,650	4.75	—

@ : 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 (See Table 9).

! : 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.