

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

(Amount in Rs. crore)

Item	For the Week Ended Nov. 5, 2004			For the Week Ended Nov. 12, 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	104	5.4914	5.7210	250	5.7969	6.2291
2006-07	119	5.8993	6.6888	25	6.1568	6.3372
2007-08	191	6.0079	6.7101	95	6.2636	6.9471
2008-09	325	6.3301	6.7244	41	6.8303	7.1728
2009-10	1,162	6.3257	7.2076	766	6.7276	7.2333
2010-13	555	6.6728	7.1425	6,163	6.8573	7.2767
2013-14	170	6.7698	7.3165	348	6.9605	7.4428
Beyond 2014	4,993	6.8302	7.5696	4,344	6.9265	8.2008
2. State Government Securities	691	5.8487	7.3800	411	6.8080	7.8299
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	52	4.2491	5.1037	424	4.3329	5.7504
(b) 15 - 91 Days	3,154	4.8869	5.5001	1,240	5.1283	5.5599
(c) 92 - 182 Days	208	5.3503	6.0501	540	5.5200	5.7001
(d) 183 - 364 Days	2,368	5.0700	6.0500	840	5.6500	5.9900
II. RBI* : Sales	79			98		
:Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	41,848	4.60 (1)	6.15 (7)	20,592	5.50 (1)	6.20 (18)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	1,849	4.75 (1)	6.10 (3)	2,074	5.70 (1)	6.10 (7)
4. 364 Day Treasury Bills	4,807	4.50 (1)	6.15 (3)	2,743	5.75 (1)	6.10 (5)
IV. RBI : Repo £^	4,015	6.00	—	32,835	6.00	—
: Reverse Repo !	5,650	4.75	—	340	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 (% PA) indicative have been given excluding transactions of Non-standard lot size (Less than Rs.5 crore).

Note:Figures in brackets indicate Repo Period.