

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

(Amount in Rs. crore)

Item	For the Week Ended Nov. 12, 2004			For the Week Ended Nov. 19, 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	250	5.7969	6.2291	90	5.8665	5.9445
2006-07	25	6.1568	6.3372	—	—	—
2007-08	95	6.2636	6.9471	5	6.2778	—
2008-09	41	6.8303	7.1728	166	6.6438	7.0920
2009-10	766	6.7276	7.2333	545	6.7919	7.2665
2010-13	6,163	6.8573	7.2767	4,015	6.7621	7.2477
2013-14	348	6.9605	7.4428	155	7.1512	7.1822
Beyond 2014	4,344	6.9265	8.2008	3,355	7.0539	8.1076
2. State Government Securities	411	6.8080	7.8299	356	7.0000	7.7500
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	424	4.3329	5.7504	133	4.7337	6.3532
(b) 15 - 91 Days	1,240	5.1283	5.5599	1,645	4.1556	5.6126
(c) 92 - 182 Days	540	5.5200	5.7001	362	5.4599	5.6500
(d) 183 - 364 Days	840	5.6500	5.9900	2,190	5.2499	5.8600
II. RBI* : Sales	98			35		
:Purchase	—			—		
III.Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	20,592	5.50 (1)	6.20 (18)	15,858	5.25 (1)	6.20 (9)
2. State Govt. Securities	—	—	—	89	5.95 (1)	6.00 (1)
3. 91 Day Treasury Bills	2,074	5.70 (1)	6.10 (7)	2,239	5.60 (1)	6.15 (3)
4. 364 Day Treasury Bills	2,743	5.75 (1)	6.10 (5)	3,642	5.60 (1)	6.15 (5)
IV. RBI : Repo £^	32,835	6.00	—	63,510	6.00	—
: Reverse Repo !	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'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.