

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

(Amount in Rs. crore)

Item	For the Week Ended Dec. 10, 2004			For the Week Ended Dec. 17, 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	464	5.4225	5.6568	401	5.4453	5.7243
2006-07	635	5.8817	5.9462	175	5.7877	5.8583
2007-08	57	6.0299	6.2715	50	6.1297	6.3409
2008-09	392	6.4201	6.5562	132	6.4410	6.5378
2009-10	784	6.3250	6.7688	857	6.2849	6.8426
2010-13	5,045	6.3138	7.0014	5,584	6.2876	7.0005
2013-14	147	5.9129	7.0250	63	6.6852	6.9488
Beyond 2014	6,514	6.6274	7.5668	8,120	6.5447	7.3937
2. State Government Securities	752	6.6881	7.6881	934	6.7600	7.3242
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	480	4.5631	6.2458	361	4.8516	5.2979
(b) 15 - 91 Days	3,184	4.7495	5.4293	2,437	4.8604	5.4065
(c) 92 - 182 Days	231	5.1049	5.2999	76	5.2501	5.5000
(d) 183 - 364 Days	1,946	5.3000	5.7861	1,800	5.3000	5.7200
II. RBI* : Sales	30			231		
:Purchase	—			—		
III.Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	29,740	3.30 (1)	4.80 (7)	34,313	4.25 (1)	5.75 (7)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	874	3.90 (1)	4.80 (3)	1,492	4.70 (1)	5.80 (3)
4. 364 Day Treasury Bills	2,419	3.80 (1)	4.70 (4)	2,967	4.65 (1)	5.85 (3)
IV. RBI : Repo £^	—	—	—	1,500	6.00	—
: Reverse Repo !	1,00,795	4.75	—	17,515	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.