

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

(Amount in Rs. crore)

Item	For the Week Ended Dec. 31, 2004			For the Week Ended Jan. 7, 2005		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
	2	3	4	5	6	7
I. Outright Transactions						
1. Govt. of India Dated Securities						
Maturing in the year						
2004-05	—	—	—	—	—	—
2005-06	265	5.5837	5.7224	380	5.4635	5.7571
2006-07	1,457	5.7984	5.9620	970	5.6124	5.8368
2007-08	364	5.9502	6.1310	90	5.9367	6.0025
2008-09	340	6.2995	6.6686	601	6.2971	6.6617
2009-10	331	6.2946	6.7412	551	6.2525	6.8833
2010-13	3,695	6.2843	6.7956	9,208	6.2782	6.7860
2013-14	355	6.5716	7.1386	—	—	—
Beyond 2014	5,721	6.4856	7.3696	12,232	5.2423	7.1658
2. State Government Securities	473	6.4096	7.1511	509	6.7793	7.1198
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	432	4.9471	5.3488	291	4.2345	5.4766
(b) 15 - 91 Days	3,499	4.9833	5.5083	2,137	4.6800	5.3300
(c) 92 - 182 Days	109	5.3199	5.6500	322	5.2499	5.5501
(d) 183 - 364 Days	2,183	5.4000	5.7150	3,586	5.4001	5.6500
II. RBI* : Sales	183			258		
:Purchase	—			—		
III.Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	37,873	2.00 (1)	6.00 (5)	31,827	3.00 (1)	5.10 (4)
2. State Govt. Securities	29	4.75 (3)	4.75 (3)	112	3.55 (1)	4.40 (2)
3. 91 Day Treasury Bills	1,656	4.50 (1)	5.95 (3)	1,857	4.00 (1)	4.75 (3)
4. 364 Day Treasury Bills	5,018	4.25 (1)	6.05 (3)	4,537	3.00 (1)	4.85 (3)
IV. RBI : Repo £^	945	6.00	—	—	—	—
: Reverse Repo !	3,545	4.75	—	1,70,910	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.