

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

(Amount in Rs. crore)

Item	For the Week Ended Jan. 7, 2005			For the Week Ended Jan. 14, 2005		
	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	380	5.4635	5.7571	165	5.5442	5.5743
2006-07	970	5.6124	5.8368	140	5.7219	5.7774
2007-08	90	5.9367	6.0025	30	5.9520	5.9910
2008-09	601	6.2971	6.6617	270	6.2951	6.7073
2009-10	551	6.2525	6.8833	707	6.3331	6.8357
2010-13	9,208	6.2782	6.7860	4,908	6.3239	6.7318
2013-14	—	—	—	251	6.4137	6.7430
Beyond 2014	12,232	5.2423	7.1658	7,348	6.4842	7.2921
2. State Government Securities	509	6.7793	7.1198	1,419	7.0084	7.0700
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	291	4.2345	5.4766	75	4.7545	4.9471
(b) 15 - 91 Days	2,137	4.6800	5.3300	2,400	4.8992	5.2830
(c) 92 - 182 Days	322	5.2499	5.5501	347	5.2500	5.6499
(d) 183 - 364 Days	3,586	5.4001	5.6500	2,178	5.4200	5.6501
II. RBI* : Sales	258			121		
:Purchase	—			—		
III.Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	31,827	3.00 (1)	5.10 (4)	32,835	4.35 (1)	5.13 (5)
2. State Govt. Securities	112	3.55 (1)	4.40 (2)	270	4.70 (1)	4.80 (3)
3. 91 Day Treasury Bills	1,857	4.00 (1)	4.75 (3)	195	4.60 (1)	4.70 (1)
4. 364 Day Treasury Bills	4,537	3.00 (1)	4.85 (3)	7,267	4.50 (1)	4.95 (4)
IV. RBI : Repo £^	—	—	—	—	—	—
: Reverse Repo !	1,70,910	4.75	—	57,455	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.