

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

(Amount in Rs. crore)

Item	For the Week Ended Jan. 14, 2005			For the Week Ended Jan. 21, 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	165	5.5442	5.5743	7	—	—
2006-07	140	5.7219	5.7774	255	5.7893	5.9023
2007-08	30	5.9520	5.9910	111	5.9819	6.0404
2008-09	270	6.2951	6.7073	201	6.3240	6.8171
2009-10	707	6.3331	6.8357	225	6.3449	6.8718
2010-13	4,908	6.3239	6.7318	3,899	6.4125	6.9000
2013-14	251	6.4137	6.7430	61	6.8065	—
Beyond 2014	7,348	6.4842	7.2921	5,072	6.5811	7.5079
2. State Government Securities	1,419	7.0084	7.0700	497	6.3021	7.2600
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	75	4.7545	4.9471	443	2.7562	5.4766
(b) 15 - 91 Days	2,400	4.8992	5.2830	1,838	4.8190	5.4002
(c) 92 - 182 Days	347	5.2500	5.6499	336	5.3199	5.5000
(d) 183 - 364 Days	2,178	5.4200	5.6501	1,482	5.4899	5.7344
II. RBI* : Sales	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	32,835	4.35 (1)	5.13 (5)	23,491	1.50 (1)	5.06 (7)
2. State Govt. Securities	270	4.70 (1)	4.80 (3)	270	4.65 (1)	4.75 (1)
3. 91 Day Treasury Bills	195	4.60 (1)	4.70 (1)	133	4.60 (1)	4.70 (2)
4. 364 Day Treasury Bills	7,267	4.50 (1)	4.95 (4)	3,333	2.90 (1)	4.75 (11)
IV. RBI : Repo £^	—	—	—	—	—	—
: Reverse Repo !	57,455	4.75	—	77,410	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.