

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

(Amount in Rs. crore)

Item	For the Week Ended Jan. 21, 2005			For the Week Ended Jan. 28, 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	7	—	—	48	5.5645	5.6721
2006-07	255	5.7893	5.9023	258	5.7520	5.8108
2007-08	111	5.9819	6.0404	66	6.0369	6.0669
2008-09	201	6.3240	6.8171	141	6.3614	6.8029
2009-10	225	6.3449	6.8718	301	6.4496	6.6119
2010-13	3,899	6.4125	6.9000	1,852	6.4508	6.8913
2013-14	61	6.8065	—	7	6.8031	—
Beyond 2014	5,072	6.5811	7.5079	2,198	6.5347	7.4911
2. State Government Securities	497	6.3021	7.2600	189	6.5011	7.2300
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	443	2.7562	5.4766	482	4.7956	4.9478
(b) 15 - 91 Days	1,838	4.8190	5.4002	3,331	4.8104	5.3655
(c) 92 - 182 Days	336	5.3199	5.5000	436	5.2751	5.4800
(d) 183 - 364 Days	1,482	5.4899	5.7344	2,456	5.4234	5.7688
II. RBI* : Sales	—			13		
:Purchase	—			—		
III.Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	23,491	1.50 (1)	5.06 (7)	20,166	4.40 (1)	5.06 (7)
2. State Govt. Securities	270	4.65 (1)	4.75 (1)	—	—	—
3. 91 Day Treasury Bills	133	4.60 (1)	4.70 (2)	1,058	4.60 (1)	4.75 (3)
4. 364 Day Treasury Bills	3,333	2.90 (1)	4.75 (11)	1,702	4.00 (1)	4.75 (3)
IV. RBI : Repo £^	—	—	—	—	—	—
: Reverse Repo !	77,410	4.75	—	65,065	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.