

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

(Amount in Rs. crore)

Item	For the Week Ended Jan. 28, 2005			For the Week Ended Feb. 4, 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	48	5.5645	5.6721	370	5.4599	5.5777
2006-07	258	5.7520	5.8108	297	5.6596	5.7854
2007-08	66	6.0369	6.0669	170	5.9263	6.1284
2008-09	141	6.3614	6.8029	266	6.3534	6.6909
2009-10	301	6.4496	6.6119	415	6.3974	6.8198
2010-13	1,852	6.4508	6.8913	3,788	6.4045	6.9709
2013-14	7	6.8031	—	31	6.5892	6.8168
Beyond 2014	2,198	6.5347	7.4911	4,469	6.5867	7.4998
2. State Government Securities	189	6.5011	7.2300	346	6.6324	7.2240
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	482	4.7956	4.9478	403	4.7456	5.4766
(b) 15 - 91 Days	3,331	4.8104	5.3655	3,625	4.7909	5.3201
(c) 92 - 182 Days	436	5.2751	5.4800	731	5.1598	5.3800
(d) 183 - 364 Days	2,456	5.4234	5.7688	3,639	5.3800	5.6567
II. RBI* : Sales	13			11		
:Purchase	—			—		
III.Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	20,166	4.40 (1)	5.06 (7)	30,187	2.75 (1)	6.00 (7)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	1,058	4.60 (1)	4.75 (3)	847	4.00 (1)	4.70 (3)
4. 364 Day Treasury Bills	1,702	4.00 (1)	4.75 (3)	2,543	3.90 (1)	4.70 (3)
IV. RBI : Repo £^	—	—	—	—	—	—
: Reverse Repo !	65,065	4.75	—	1,03,135	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.