

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

(Amount in Rs. crore)

Item	For the Week Ended Feb. 4, 2005			For the Week Ended Feb. 11, 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	370	5.4599	5.5777	171	5.4372	5.5479
2006-07	297	5.6596	5.7854	95	5.6786	5.7551
2007-08	170	5.9263	6.1284	—	—	—
2008-09	266	6.3534	6.6909	611	6.1994	6.6487
2009-10	415	6.3974	6.8198	947	6.2807	6.7961
2010-13	3,788	6.4045	6.9709	7,332	6.2535	6.9174
2013-14	31	6.5892	6.8168	248	6.5253	6.6988
Beyond 2014	4,469	6.5867	7.4998	12,043	6.4219	7.4999
2. State Government Securities	346	6.6324	7.2240	276	6.8400	7.2121
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	403	4.7456	5.4766	165	4.7506	5.0032
(b) 15 - 91 Days	3,625	4.7909	5.3201	2,786	4.7194	5.2418
(c) 92 - 182 Days	731	5.1598	5.3800	441	5.1399	5.3601
(d) 183 - 364 Days	3,639	5.3800	5.6567	1,858	5.3125	5.6100
II. RBI* : Sales	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	30,187	2.75 (1)	6.00 (7)	24,378	4.55 (1)	4.90 (7)
2. State Govt. Securities	—	—	—	212	4.70 (1)	4.75 (3)
3. 91 Day Treasury Bills	847	4.00 (1)	4.70 (3)	1,643	4.65 (1)	4.80 (3)
4. 364 Day Treasury Bills	2,543	3.90 (1)	4.70 (3)	2,880	4.25 (1)	4.80 (6)
IV. RBI : Repo £^	—	—	—	—	—	—
: Reverse Repo !	1,03,135	4.75	—	65,920	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.