

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

(Amount in Rs. crore)

Item	For the Week Ended Feb. 18, 2005			For the Week Ended Feb. 25, 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	138	5.2242	5.5151	123	5.1893	5.5572
2006-07	272	5.6559	5.7469	1,177	5.6846	5.7822
2007-08	45	5.8725	—	594	5.8436	5.9757
2008-09	650	6.1655	6.6477	697	6.1290	6.6048
2009-10	918	6.2546	6.7260	1,087	6.2511	6.6963
2010-13	5,372	6.2573	6.7446	4,059	6.3017	6.7268
2013-14	501	6.5582	6.8715	206	6.5011	6.7925
Beyond 2014	10,170	6.3848	7.4285	5,469	6.4537	7.3124
2. State Government Securities	341	6.3104	7.2000	204	7.0085	7.2488
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	119	4.4989	5.2575	422	4.8002	4.9002
(b) 15 - 91 Days	2,575	4.7480	5.2830	3,462	4.6640	5.2418
(c) 92 - 182 Days	371	5.2799	5.4000	159	5.2299	5.3101
(d) 183 - 364 Days	3,466	5.3509	5.6456	3,234	5.3599	5.6301
II. RBI* : Sales	13			24		
:Purchase	—			—		
III.Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	23,197	3.90 (1)	4.85 (7)	25,590	4.40 (1)	4.90 (7)
2. State Govt. Securities	314	4.65 (1)	4.75 (3)	171	4.60 (1)	4.70 (3)
3. 91 Day Treasury Bills	2,204	3.75 (1)	4.75 (3)	1,524	4.45 (1)	4.75 (3)
4. 364 Day Treasury Bills	3,969	3.75 (1)	4.90 (3)	3,670	4.45 (1)	4.75 (5)
IV. RBI : Repo £^	—	—	—	—	—	—
: Reverse Repo !	92,000	4.75	—	1,14,680	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.