

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

(Amount in Rs. crore)

Item	For the Week Ended Feb. 25, 2005			For the Week Ended Mar. 4, 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	123	5.1893	5.5572	65	5.4153	5.4835
2006-07	1,177	5.6846	5.7822	95	5.7422	5.8001
2007-08	594	5.8436	5.9757	156	5.8549	6.0102
2008-09	697	6.1290	6.6048	1,035	6.1262	6.7161
2009-10	1,087	6.2511	6.6963	382	6.2361	6.8059
2010-13	4,059	6.3017	6.7268	5,544	6.2880	6.9128
2013-14	206	6.5011	6.7925	95	6.5639	6.8114
Beyond 2014	5,469	6.4537	7.3124	6,894	6.4420	7.2514
2. State Government Securities	204	7.0085	7.2488	193	6.3358	7.1995
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	422	4.8002	4.9002	828	4.1989	5.4949
(b) 15 - 91 Days	3,462	4.6640	5.2418	4,222	4.4480	5.2201
(c) 92 - 182 Days	159	5.2299	5.3101	308	5.1799	5.3799
(d) 183 - 364 Days	3,234	5.3599	5.6301	3,899	5.3400	5.6120
II. RBI* : Sales	24			355		
:Purchase	—			—		
III.Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	25,590	4.40 (1)	4.90 (7)	19,482	2.00 (1)	4.80 (8)
2. State Govt. Securities	171	4.60 (1)	4.70 (3)	396	3.80 (1)	4.50 (7)
3. 91 Day Treasury Bills	1,524	4.45 (1)	4.75 (3)	3,430	3.00 (1)	4.70 (6)
4. 364 Day Treasury Bills	3,670	4.45 (1)	4.75 (5)	4,084	2.25 (1)	4.75 (6)
IV. RBI : Repo £^	—	—	—	—	—	—
: Reverse Repo !	1,14,680	4.75	—	1,98,690	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.