

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

(Amount in Rs. crore)

Item	For the Week Ended Mar. 4, 2005			For the Week Ended Mar. 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	65	5.4153	5.4835	349	5.1666	5.4396
2006-07	95	5.7422	5.8001	601	5.6175	5.7101
2007-08	156	5.8549	6.0102	42	5.8830	5.9031
2008-09	1,035	6.1262	6.7161	534	6.1235	6.6445
2009-10	382	6.2361	6.8059	491	6.2650	6.6961
2010-13	5,544	6.2880	6.9128	3,693	6.3209	6.7208
2013-14	95	6.5639	6.8114	176	6.6570	6.8016
Beyond 2014	6,894	6.4420	7.2514	5,441	6.4956	7.2513
2. State Government Securities	193	6.3358	7.1995	188	5.4280	7.1994
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	828	4.1989	5.4949	371	4.5189	4.8806
(b) 15 - 91 Days	4,222	4.4480	5.2201	1,975	4.9200	5.2584
(c) 92 - 182 Days	308	5.1799	5.3799	408	5.1299	5.3500
(d) 183 - 364 Days	3,899	5.3400	5.6120	3,313	5.3300	5.6100
II. RBI* : Sales	355			9		
:Purchase	—			—		
III.Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	19,482	2.00 (1)	4.80 (8)	14,579	4.00 (1)	4.95 (7)
2. State Govt. Securities	396	3.80 (1)	4.50 (7)	382	4.50 (1)	4.75 (7)
3. 91 Day Treasury Bills	3,430	3.00 (1)	4.70 (6)	2,755	4.15 (1)	4.85 (4)
4. 364 Day Treasury Bills	4,084	2.25 (1)	4.75 (6)	3,543	4.00 (1)	4.80 (5)
IV. RBI : Repo £^	—	—	—	—	—	—
: Reverse Repo !	1,98,690	4.75	—	1,23,505	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.