

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

(Amount in Rs. crore)

Item	For the Week Ended Mar. 25, 2005			For the Week Ended Apr. 1, 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						
2005-06	117	5.4599	5.6067	176	5.2783	5.6434
2006-07	310	5.6988	5.9003	309	5.4268	5.9007
2007-08	945	5.8995	5.9631	1,116	5.8423	6.0011
2008-09	378	6.1367	6.2140	494	6.0863	6.6854
2009-10	291	6.2650	6.5107	270	6.2841	6.6854
2010-11	1,233	6.3635	6.7583	1,683	6.3314	6.7322
2011-14	871	6.5218	6.7808	1,781	6.5070	6.7442
2014-15	83	6.7208	6.9323	126	6.7196	6.7561
Beyond 2015	2,033	6.6504	7.1814	3,122	4.3169	7.1860
2. State Government Securities	154	6.9600	7.1639	428	6.8505	7.2196
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	156	5.0189	5.1020	1,342	4.7462	5.4766
(b) 15 - 91 Days	2,360	5.0395	5.3241	3,841	5.0003	5.4501
(c) 92 - 182 Days	1,240	5.2399	5.5099	741	5.2899	5.5400
(d) 183 - 364 Days	946	5.5100	5.6600	1,588	5.5199	5.7800
II. RBI* : Sales	—			17		
:Purchase	—			—		
III.Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	14,277	3.50 (1)	5.50 (14)	17,508	0.45 (1)	5.00 (4)
2. State Govt. Securities	276	4.75 (1)	4.85 (4)	284	3.50 (1)	4.80 (7)
3. 91 Day Treasury Bills	2,572	3.00 (1)	4.95 (5)	1,641	1.50 (1)	4.90 (4)
4. 364 Day Treasury Bills	3,187	3.75 (1)	5.10 (5)	4,421	1.00 (1)	4.95 (4)
IV. RBI : Repo £^	—	—	—	—	—	—
: Reverse Repo !	68,445	4.75	—	1,55,385	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.