

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

(Amount in Rs. crore)

| Item   | For the Week Ended Feb. 20, 2004 |                        |                | For the Week Ended Feb. 27, 2004 |                        |                |
|--|----------------------------------|------------------------|----------------|----------------------------------|------------------------|----------------|
|  | Amount                           | YTM (%PA) Indicative** |                | Amount                           | YTM (%PA) Indicative** |                |
|  |                                  | Minimum                | Maximum        |                                  | Minimum                | Maximum        |
| 1  | 2                                | 3                      | 4              | 5                                | 6                      | 7              |
| <b>I. Outright Transactions</b>                      |                                  |                        |                |                                  |                        |                |
| 1. Govt. of India Dated Securities                   |                                  |                        |                |                                  |                        |                |
| Maturing in the year                                 |                                  |                        |                |                                  |                        |                |
| 2003-04  | 400                              | 4.0083                 | 4.1933         | 215                              | 3.8574                 | 4.1292         |
| 2004-05  | 381                              | 4.3949                 | 4.5543         | 18                               | 4.1399                 | 4.4806         |
| 2005-06  | 237                              | 4.5658                 | 4.6061         | 24                               | 4.5097                 | —              |
| 2006-07  | 25                               | 4.7377                 | 4.8717         | 440                              | 4.7372                 | 5.1344         |
| 2007-08  | 288                              | 4.9524                 | 5.1763         | 39                               | 4.9725                 | 5.0481         |
| 2008-09  | 220                              | 4.9621                 | 5.3346         | 335                              | 4.9187                 | 5.3080         |
| 2009-12  | 2,611                            | 5.0287                 | 5.4641         | 3,471                            | 4.9965                 | 5.4494         |
| 2012-13  | 1,201                            | 4.6121                 | 5.4340         | 1,926                            | 4.6191                 | 5.3644         |
| Beyond 2013  | 9,195                            | 5.2179                 | 6.2017         | 12,559                           | 5.0763                 | 6.1160         |
| 2. State Government Securities                       | 228                              | 4.2798                 | 6.3042         | 312                              | 5.0736                 | 5.9032         |
| 3. Treasury Bills (Residual Maturity in Days)        |                                  |                        |                |                                  |                        |                |
| (a) Upto 14 Days                                     | 28                               | 4.0990                 | 4.0997         | 102                              | 4.5008                 | —              |
| (b) 15 - 91 Days                                     | 903                              | 4.1694                 | 4.4278         | 727                              | 4.1494                 | 4.4202         |
| (c) 92 - 182 Days                                    | 34                               | 4.3399                 | 4.3802         | 70                               | 4.2802                 | 4.3499         |
| (d) 183 - 364 Days                                   | 686                              | 4.3300                 | 4.4727         | 898                              | 4.3099                 | 4.4600         |
| <b>II. RBI* : Sales</b>                              | <b>18</b>                        |                        |                | <b>—</b>                         |                        |                |
| <b>    :Purchase</b>                                 | <b>—</b>                         |                        |                | <b>—</b>                         |                        |                |
| <b>III.Repo Transactions £ (Other than with RBI)</b> |                                  |                        |                |                                  |                        |                |
|  | <b>Amount</b>                    | <b>Rates (%PA)</b>     |                | <b>Amount</b>                    | <b>Rates (%PA)</b>     |                |
|  |                                  | <b>Minimum</b>         | <b>Maximum</b> |                                  | <b>Minimum</b>         | <b>Maximum</b> |
| 1. Govt. of India Dated Securities                   | 22,525                           | 2.50 (1)               | 4.10 (7)       | 24,175                           | 2.50 (1)               | 4.50 (10)      |
| 2. State Govt. Securities                            | 85                               | 3.75 (1)               | 3.80 (4)       | 254                              | 3.40 (2)               | 3.80 (6)       |
| 3. 91 Day Treasury Bills                             | 100                              | 3.85 (5)               | —              | 60                               | 3.75 (1)               | 3.80 (2)       |
| 4. 364 Day Treasury Bills                            | 75                               | 3.70 (1)               | 3.75 (3)       | 254                              | 3.50 (1)               | 3.80 (3)       |
| <b>IV. RBI : Repo £^</b>                             | <b>1,62,775</b>                  | <b>4.50</b>            | <b>—</b>       | <b>2,10,360</b>                  | <b>4.50</b>            | <b>—</b>       |
| <b>    : Reverse Repo !</b>                          | <b>—</b>                         | <b>—</b>               | <b>—</b>       | <b>—</b>                         | <b>—</b>               | <b>—</b>       |

@: 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.

!: 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.