

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

(Amount in Rs. crore)

| Item  | For the Week Ended Jul. 9, 2004 |                        |                | For the Week Ended Jul. 16, 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                                |                                 |                        |                |                                  |                        |                |
| 2004-05   | —                               | —                      | —              | —                                | —                      | —              |
| 2005-06   | 381                             | 4.7339                 | 4.7751         | 40                               | 4.7771                 | 4.9597         |
| 2006-07   | 20                              | 4.9724                 | 4.9874         | 410                              | 4.5491                 | 5.0907         |
| 2007-08   | 115                             | 5.0954                 | 5.2365         | 85                               | 5.2854                 | 5.3295         |
| 2008-09   | 390                             | 5.2626                 | 5.5710         | 195                              | 5.3750                 | 5.7310         |
| 2009-10   | 274                             | 5.3520                 | 5.8770         | 195                              | 5.4367                 | 5.9633         |
| 2010-13   | 2,047                           | 5.5058                 | 5.9508         | 1,066                            | 5.6191                 | 6.1351         |
| 2013-14   | 386                             | 5.7429                 | 5.9416         | 300                              | 5.8484                 | 6.2409         |
| Beyond 2014   | 17,343                          | 4.7099                 | 6.6552         | 7,390                            | 4.5390                 | 6.6575         |
| 2 State Government Securities                         | 476                             | 5.5390                 | 6.3505         | 634                              | 5.5000                 | 6.3650         |
| . Treasury Bills (Residual Maturity in Days)          |                                 |                        |                |                                  |                        |                |
| . (a) Upto 14 Days                                    |                                 |                        |                |                                  |                        |                |
|   | 329                             | 4.2584                 | 4.7821         | 229                              | 3.9976                 | 4.3507         |
| (b) 15 - 91 Days                                      |                                 |                        |                |                                  |                        |                |
|   | 1,936                           | 4.2492                 | 4.4798         | 3,529                            | 4.2324                 | 4.5022         |
| (c) 92 - 182 Days                                     |                                 |                        |                |                                  |                        |                |
|   | 30                              | 4.4599                 | 4.4601         | 8                                | 4.5301                 | —              |
| (d) 183 - 364 Days                                    |                                 |                        |                |                                  |                        |                |
|   | 1,006                           | 4.2466                 | 4.6152         | 747                              | 4.4899                 | 4.6301         |
| <b>II RBI* : Sales</b>                                |                                 |                        |                |                                  |                        |                |
|   | —                               |                        |                | <b>22</b>                        |                        |                |
| . :Purchase   |                                 |                        |                |                                  |                        |                |
|   | —                               |                        |                | —                                |                        |                |
| <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                    | 26,432                          | 2.75 (1)               | 4.60 (8)       | 28,279                           | 3.30 (1)               | 4.60 (7)       |
| 2. State Govt. Securities                             | 655                             | 3.90 (1)               | 4.05 (5)       | 187                              | 3.95 (2)               | 4.05 (3)       |
| 3. 91 Day Treasury Bills                              | 4,520                           | 3.00 (1)               | 4.25 (4)       | 4,943                            | 3.90 (1)               | 4.30 (6)       |
| 4. 364 Day Treasury Bills                             | 2,322                           | 3.55 (1)               | 4.10 (4)       | 3,432                            | 3.85 (1)               | 4.10 (6)       |
| <b>IV. RBI : Repo £^</b>                              | <b>61,260</b>                   | <b>4.50</b>            | <b>—</b>       | <b>58,790</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.