

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

(Amount in Rs. crore)

Item	For the Week Ended Sep. 17, 2004			For the Week Ended Sep. 24, 2004		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
	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	610	5.0152	5.2213	320	5.1293	5.2363
2006-07	300	5.3339	5.8294	462	5.3677	5.5922
2007-08	265	5.7402	5.9060	937	5.6920	6.0083
2008-09	550	5.7947	6.2427	2,057	5.8841	6.3966
2009-10	5,773	5.7956	6.4208	3,672	5.7979	6.4721
2010-13	3,381	5.8863	6.8193	5,118	5.9822	6.6572
2013-14	581	5.4671	6.8811	552	5.4811	6.9201
Beyond 2014	8,358	5.1315	7.1422	8,822	6.0135	7.2364
2. State Government Securities	546	6.1500	7.0189	552	5.6253	7.4129
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	219	4.4901	5.4219	496	4.4511	4.6816
(b) 15 - 91 Days	2,960	4.4532	4.7484	2,481	4.4643	4.9127
(c) 92 - 182 Days	15	4.7999	4.8000	5	—	—
(d) 183 - 364 Days	1,922	4.8000	5.2554	912	4.9900	5.2485
<b>II. RBI* : Sales</b>	<b>5</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	19,037	4.00 (1)	4.75 (8)	22,537	4.20 (1)	5.05 (10)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	3,904	4.10 (1)	4.55 (6)	3,408	4.30 (1)	4.90 (3)
4. 364 Day Treasury Bills	4,110	4.00 (1)	4.50 (3)	3,708	4.40 (1)	5.00 (3)
<b>IV. RBI : Repo £^</b>	<b>1,16,620</b>	<b>4.50</b>	<b>—</b>	<b>48,230</b>	<b>4.50</b>	<b>—</b>
: Reverse Repo !	—	—	—	—	—	—

@: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 (% PA) indicative have been given excluding transactions of Non-standard lot size (Less than Rs.5 crore).

**Note:**Figures in brackets indicate Repo Period.