

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

(Amount in Rs. crore)

Item	For the Week Ended Dec. 17, 2004			For the Week Ended Dec. 24, 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	401	5.4453	5.7243	293	5.5488	6.0022
2006-07	175	5.7877	5.8583	427	5.8414	6.0001
2007-08	50	6.1297	6.3409	270	6.0600	6.1504
2008-09	132	6.4410	6.5378	146	6.3350	6.5325
2009-10	857	6.2849	6.8426	580	6.3222	7.0224
2010-13	5,584	6.2876	7.0005	4,831	6.3065	6.8503
2013-14	63	6.6852	6.9488	153	6.5977	6.8113
Beyond 2014	8,120	6.5447	7.3937	6,433	5.1686	7.3653
2. State Government Securities	934	6.7600	7.3242	1,175	6.3513	7.3000
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	361	4.8516	5.2979	411	5.1516	6.2071
(b) 15 - 91 Days	2,437	4.8604	5.4065	2,540	5.1082	5.4889
(c) 92 - 182 Days	76	5.2501	5.5000	46	5.4899	5.6001
(d) 183 - 364 Days	1,800	5.3000	5.7200	913	5.4499	5.7500
<b>II. RBI* : Sales</b>	<b>231</b>			—		
<b>:Purchase</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	34,313	4.25 (1)	5.75 (7)	27,507	3.00 (1)	6.07 (6)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	1,492	4.70 (1)	5.80 (3)	1,839	5.60 (1)	6.00 (3)
4. 364 Day Treasury Bills	2,967	4.65 (1)	5.85 (3)	3,655	4.25 (1)	6.05 (4)
<b>IV. RBI : Repo £^</b>	<b>1,500</b>	<b>6.00</b>	—	<b>24,980</b>	<b>6.00</b>	—
<b>: Reverse Repo !</b>	<b>17,515</b>	<b>4.75</b>	—	<b>7,315</b>	<b>4.75</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 (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.