

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

(Amount in Rs. crore)

Item	For the Week Ended Oct. 15, 2004			For the Week Ended Oct. 22, 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	388	5.4500	5.5139	155	5.4342	5.5381
2006-07	221	5.7569	5.8237	5	5.7608	—
2007-08	195	6.0157	6.1081	120	5.9264	6.0701
2008-09	288	6.2199	6.7619	180	6.1814	6.7003
2009-10	2,029	6.1700	6.7664	1,701	6.2192	6.7444
2010-13	1,601	6.5297	6.9434	1,557	6.5083	6.8852
2013-14	104	6.8651	6.9948	41	6.8454	6.8871
Beyond 2014	8,842	6.4798	7.3347	7,870	5.1800	7.2232
2. State Government Securities	2,133	6.4808	7.2514	505	7.0400	7.3004
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	720	4.6981	8.2509	61	3.7923	4.7790
(b) 15 - 91 Days	2,002	4.6481	5.1601	1,762	4.5765	5.1602
(c) 92 - 182 Days	2	—	—	1	—	—
(d) 183 - 364 Days	1,129	5.0701	5.4891	1,600	5.3000	5.4895
<b>II. RBI* : Sales</b>	<b>48</b>			—		
<b>:Purchase</b>	—			—		
<b>III. Repo Transactions £ (Other than with RBI)</b>						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	21,298	4.00 (1)	4.65 (7)	23,272	4.00 (1)	4.95 (7)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	1,861	3.90 (1)	4.60 (3)	421	4.55 (1)	4.85 (4)
4. 364 Day Treasury Bills	3,042	4.25 (1)	4.55 (3)	1,872	4.25 (1)	4.90 (4)
<b>IV. RBI : Repo £^</b>	<b>29,045</b>	<b>4.50</b>	—	<b>12,075</b>	<b>4.50</b>	—
<b>: Reverse Repo !</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.