

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

(Amount in Rs. crore)

Item	For the Week Ended Apr. 22, 2005			For the Week Ended Apr. 29, 2005		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
1	2	3	4	5	6	7
I. Outright Transactions						
1. Govt. of India Dated Securities						
Maturing in the year						
2005-06	35	5.1913	5.3209	101	4.9294	5.1620
2006-07	1,300	5.6497	5.1726	245	5.6038	5.7533
2007-08	185	5.9667	6.0176	420	5.9498	6.0815
2008-09	85	6.3250	6.8261	245	6.3244	6.8547
2009-10	180	6.4811	6.8519	216	6.5317	6.8567
2010-11	1,106	6.5947	6.8618	1,261	6.5939	6.9749
2011-14	3,233	6.8341	7.1715	2,399	6.8122	7.2516
2014-15	17	7.1094	7.2505	56	7.1848	7.2954
Beyond 2015	6,591	6.9905	7.9674	7,328	7.0615	7.7906
2. State Government Securities	75	7.4000	7.6497	716	7.3638	7.4900
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	99	4.7389	4.8319	531	4.7475	5.2568
(b) 15 - 91 Days	1,573	4.8304	5.1629	3,107	4.8007	5.2600
(c) 92 - 182 Days	385	5.1299	5.2449	745	5.1701	5.2901
(d) 183 - 364 Days	4,322	5.1985	5.6456	4,151	5.2200	5.6400
II. RBI* : Sales	12			—		
:Purchase	—			—		
III.Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	15,423	4.45 (1)	5.00 (7)	21,968	1.50 (1)	5.00 (7)
2. State Govt. Securities	298	4.55 (1)	4.60 (4)	642	4.60 (1)	4.75 (3)
3. 91 Day Treasury Bills	1,186	4.50 (1)	4.70 (4)	3,448	1.50 (1)	4.90 (7)
4. 182 Day Treasury Bills	—	—	—	50	4.50 (1)	4.75 (1)
5. 364 Day Treasury Bills	1,468	4.40 (1)	4.80 (4)	2,385	4.50 (1)	5.05 (3)
IV. RBI : Repo £^	—	—	—	—	—	—
: Reverse Repo !	94,920	4.75	—	1,53,775	4.75	5.00

@: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.