

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

(Amount in Rs. crore)

Item	For the Week Ended May 13, 2005			For the Week Ended May 20, 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	22	5.3278	5.3515	—	—	—
2006-07	1,260	5.3618	5.7297	705	5.3697	5.7165
2007-08	105	6.0381	6.0840	92	6.0231	6.1038
2008-09	475	6.3062	7.0017	210	6.3037	6.8820
2009-10	210	6.5795	7.1821	225	6.5581	7.1079
2010-11	4,079	6.8110	7.0092	7,540	6.7472	7.0696
2011-14	1,731	6.9407	7.2131	1,951	6.8850	7.2004
2014-15	62	7.2303	7.3304	124	7.1500	7.3031
Beyond 2015	4,880	7.1750	7.8903	5,547	6.9984	7.8042
2. State Government Securities	290	6.8700	7.5486	1,276	7.1435	7.7772
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	552	4.9576	5.5123	440	5.0001	5.4028
(b) 15 - 91 Days	1,708	5.0100	5.2504	1,437	5.0000	5.2201
(c) 92 - 182 Days	541	5.1276	5.2900	652	5.1146	5.3746
(d) 183 - 364 Days	5,540	5.3199	5.6256	1,551	5.2999	5.5707
II. RBI* : Sales	—			20		
:Purchase	—			—		
III.Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	20,824	4.65 (1)	5.25 (7)	21,575	4.65 (1)	5.00 (8)
2. State Govt. Securities	680	4.85 (1)	4.95 (3)	995	4.85 (1)	5.00 (4)
3. 91 Day Treasury Bills	2,040	4.75 (1)	5.10 (3)	1,002	4.85 (1)	5.00 (5)
4. 182 Day Treasury Bills	152	4.80 (1)	5.05 (3)	90	4.85 (1)	5.00 (4)
5. 364 Day Treasury Bills	1,835	4.80 (1)	5.10 (3)	969	4.80 (1)	5.00 (4)
IV. RBI : Repo £^	—	—	—	—	—	—
: Reverse Repo !	86,545	5.00	5.00	97,800	5.00	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.