

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

(Amount in Rs. crore)

Item	For the Week Ended May 20, 2005			For the Week Ended May 27, 2005				
	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								
2005-06	—	—	—	—	—	—		
2006-07	705	5.3697	5.7165	25	5.6866	5.6866		
2007-08	92	6.0231	6.1038	185	6.0826	6.0965		
2008-09	210	6.3037	6.8820	115	6.2725	6.3378		
2009-10	225	6.5581	7.1079	236	6.5456	6.9845		
2010-11	7,540	6.7472	7.0696	4,188	6.6267	7.0382		
2011-14	1,951	6.8850	7.2004	1,427	6.4882	7.1242		
2014-15	124	7.1500	7.3031	80	7.1555	7.2045		
Beyond 2015	5,547	6.9984	7.8042	4,802	6.8497	7.7595		
2. State Government Securities	1,276	7.1435	7.7772	725	7.3600	7.7772		
3. Treasury Bills (Residual Maturity in Days)								
(a) Upto 14 Days	440	5.0001	5.4028	1,037	5.0019	6.0235		
(b) 15 - 91 Days	1,437	5.0000	5.2201	1,518	5.0206	5.2006		
(c) 92 - 182 Days	652	5.1146	5.3746	587	5.1600	5.3499		
(d) 183 - 364 Days	1,551	5.2999	5.5707	1,414	5.3400	5.5896		
<b>II. RBI* : Sales</b>	<b>20</b>			<b>129</b>				
<b>:Purchase</b>	<b>—</b>			<b>—</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	21,575	4.65 (1)	5.00 (8)		17,448	3.00 (1)	5.20 (7)	
2. State Govt. Securities	995	4.85 (1)	5.00 (4)		1,146	3.25 (1)	5.05 (5)	
3. 91 Day Treasury Bills	1,002	4.85 (1)	5.00 (5)		741	3.75 (1)	5.05 (5)	
4. 182 Day Treasury Bills	90	4.85 (1)	5.00 (4)		67	4.90 (1)	4.90 (3)	
5. 364 Day Treasury Bills	969	4.80 (1)	5.00 (4)		1,152	3.75 (1)	5.10 (3)	
<b>IV. RBI : Repo £^</b>	<b>—</b>	<b>—</b>	<b>—</b>		<b>—</b>	<b>—</b>	<b>—</b>	
<b>: Reverse Repo !</b>	<b>97,800</b>	<b>5.00</b>	<b>5.00</b>		<b>1,17,255</b>	<b>5.00</b>	<b>5.00</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.