

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

(Amount in Rs. crore)

Item	For the Week Ended May 27, 2005			For the Week Ended Jun. 3, 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	—	—	—	20	5.3289	5.7737
2006-07	25	5.6866	5.6866	240	5.6973	5.8367
2007-08	185	6.0826	6.0965	170	6.0500	6.1055
2008-09	115	6.2725	6.3378	735	6.2990	6.9018
2009-10	236	6.5456	6.9845	426	6.5122	7.0375
2010-11	4,188	6.6267	7.0382	5,637	6.6820	7.0954
2011-14	1,427	6.4882	7.1242	2,495	6.4890	7.2324
2014-15	80	7.1555	7.2045	533	7.1500	7.2790
Beyond 2015	4,802	6.8497	7.7595	5,266	6.9095	7.7462
2. State Government Securities	725	7.3600	7.7772	771	6.3591	7.7693
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	1,037	5.0019	6.0235	246	5.0389	5.0808
(b) 15 - 91 Days	1,518	5.0206	5.2006	2,055	4.9996	5.2006
(c) 92 - 182 Days	587	5.1600	5.3499	674	5.1851	5.3600
(d) 183 - 364 Days	1,414	5.3400	5.5896	2,875	5.3976	5.6404
II. RBI* : Sales	129			398		
:Purchase	—			—		
III.Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	17,448	3.00 (1)	5.20 (7)	20,946	4.00 (1)	5.05 (3)
2. State Govt. Securities	1,146	3.25 (1)	5.05 (5)	1,865	4.50 (1)	5.00 (7)
3. 91 Day Treasury Bills	741	3.75 (1)	5.05 (5)	2,085	4.75 (1)	5.00 (3)
4. 182 Day Treasury Bills	67	4.90 (1)	4.90 (3)	24	4.90 (1)	4.90 (3)
5. 364 Day Treasury Bills	1,152	3.75 (1)	5.10 (3)	2,377	4.35 (1)	5.10 (3)
IV. RBI : Repo £^	—	—	—	—	—	—
: Reverse Repo !	1,17,255	5.00	5.00	1,21,765	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.