

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

(Amount in Rs. crore)

Item	For the Week Ended Jun. 3, 2005			For the Week Ended Jun. 10, 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	20	5.3356	5.3356
2006-07	240	5.6973	5.8367	340	5.6884	5.7049
2007-08	170	6.0500	6.1055	315	5.9376	6.0704
2008-09	735	6.2990	6.9018	2,019	6.2172	6.8202
2009-10	426	6.5122	7.0375	601	6.4071	6.9354
2010-11	5,637	6.6820	7.0954	6,848	6.5211	6.9690
2011-14	2,495	6.4890	7.2324	8,712	6.4855	7.1409
2014-15	533	7.1500	7.2790	7,602	6.7231	7.1701
Beyond 2015	5,266	6.9095	7.7462	8,668	6.7747	7.6528
2. State Government Securities	771	6.3591	7.7693	728	6.8583	7.6526
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	246	5.0389	5.0808	298	5.0601	5.5123
(b) 15 - 91 Days	2,055	4.9996	5.2006	1,849	5.0402	5.2401
(c) 92 - 182 Days	674	5.1851	5.3600	278	5.2099	5.3671
(d) 183 - 364 Days	2,875	5.3976	5.6404	1,857	5.3999	5.5900
II. RBI* : Sales	398			9		
:Purchase	—			—		
III.Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	20,946	4.00 (1)	5.05 (3)	20,092	4.25 (1)	5.50 (7)
2. State Govt. Securities	1,865	4.50 (1)	5.00 (7)	1,732	4.85 (1)	5.00 (5)
3. 91 Day Treasury Bills	2,085	4.75 (1)	5.00 (3)	2,635	4.25 (1)	5.15 (3)
4. 182 Day Treasury Bills	24	4.90 (1)	4.90 (3)	84	4.90 (1)	5.00 (3)
5. 364 Day Treasury Bills	2,377	4.35 (1)	5.10 (3)	4,071	4.75 (1)	5.50 (3)
IV. RBI : Repo £^	—	—	—	—	—	—
: Reverse Repo !	1,21,765	5.00	5.00	92,130	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.