

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

(Amount in Rs. crore)

Item	For the Week Ended Jun. 10, 2005			For the Week Ended Jun. 17, 2005		
	Amount	YTM (%PA) Indicative** Minimum	Maximum	Amount	YTM (%PA) Indicative** 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	5.3356	5.3356	5	5.2050	5.2050
2006-07	340	5.6884	5.7049	65	5.6929	5.7238
2007-08	315	5.9376	6.0704	95	5.9350	6.0833
2008-09	2,019	6.2172	6.8202	1,041	6.2264	6.7890
2009-10	601	6.4071	6.9354	165	6.4358	6.8649
2010-11	6,848	6.5211	6.9690	2,434	6.5793	6.8752
2011-14	8,712	6.4855	7.1409	2,818	6.1781	7.1503
2014-15	7,602	6.7231	7.1701	3,155	6.7896	7.0021
Beyond 2015	8,668	6.7747	7.6528	3,650	6.8600	7.5647
2. State Government Securities	728	6.8583	7.6526	692	6.9474	7.4727
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	298	5.0601	5.5123	198	5.0229	5.2014
(b) 15 - 91 Days	1,849	5.0402	5.2401	1,385	5.1012	5.3241
(c) 92 - 182 Days	278	5.2099	5.3671	498	5.2500	5.4200
(d) 183 - 364 Days	1,857	5.3999	5.5900	459	5.3800	5.6000
II. RBI* : Sales	9			230		
: Purchase	-			-		
III.Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	20,092	4.25 (1)	5.50 (7)	23,068	4.75 (1)	5.25 (5)
2. State Govt. Securities	1,732	4.85 (1)	5.00 (5)	1,198	4.75 (1)	5.05 (4)
3. 91 Day Treasury Bills	2,635	4.25 (1)	5.15 (3)	2,724	4.85 (1)	5.15 (3)
4. 182 Day Treasury Bills	84	4.90 (1)	5.00 (3)	152	4.95 (1)	5.10 (4)
5. 364 Day Treasury Bills	4,071	4.75 (1)	5.50 (3)	3,677	4.80 (1)	5.15 (3)
IV. RBI : Repo £^	-	-	-	-	-	-
: Reverse Repo !	92,130	5.00	5.00	50,375	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.