

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

(Amount in Rs. crore)

Item	For the Week Ended Jun. 17, 2005			For the Week Ended Jun. 24, 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	5	5.2050	5.2050	90	5.1744	5.3738
2006-07	65	5.6929	5.7238	455	5.6746	5.7839
2007-08	95	5.9350	6.0833	140	6.0182	6.0730
2008-09	1,041	6.2264	6.7890	1,324	6.2365	6.7793
2009-10	165	6.4358	6.8649	90	6.4801	6.8374
2010-11	2,434	6.5793	6.8752	4,327	6.5183	6.9017
2011-14	2,818	6.1781	7.1503	6,853	6.4866	7.1817
2014-15	3,155	6.7896	7.0021	6,843	6.7579	7.1585
Beyond 2015	3,650	6.8600	7.5647	7,974	6.8000	7.5629
2. State Government Securities	692	6.9474	7.4727	367	6.2173	7.7685
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	198	5.0229	5.2014	316	5.0595	5.2014
(b) 15 - 91 Days	1,385	5.1012	5.3241	1,465	5.0495	5.3241
(c) 92 - 182 Days	498	5.2500	5.4200	558	5.2998	5.3958
(d) 183 - 364 Days	459	5.3800	5.6000	1,275	5.3701	5.6232
II. RBI* : Sales	230			288		
: Purchase	-			-		
III.Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	23,068	4.75 (1)	5.25 (5)	18,632	4.70 (1)	5.25 (6)
2. State Govt. Securities	1,198	4.75 (1)	5.05 (4)	920	4.90 (1)	5.05 (3)
3. 91 Day Treasury Bills	2,724	4.85 (1)	5.15 (3)	2,824	4.90 (1)	5.15 (6)
4. 182 Day Treasury Bills	152	4.95 (1)	5.10 (4)	241	4.90 (1)	5.05 (3)
5. 364 Day Treasury Bills	3,677	4.80 (1)	5.15 (3)	4,441	4.75 (1)	5.20 (6)
IV. RBI : Repo £^	-	-	-	-	-	-
: Reverse Repo !	50,375	5.00	5.00	59,515	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.