

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

(Amount in Rs. crore)

Item	For the Week Ended Jun. 24, 2005			For the Week Ended Jul. 1, 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	90	5.1744	5.3738	25	5.4932	5.4979
2006-07	455	5.6746	5.7839	275	5.6890	6.1133
2007-08	140	6.0182	6.0730	235	6.0345	6.1506
2008-09	1,324	6.2365	6.7793	550	6.2589	6.7111
2009-10	90	6.4801	6.8374	176	6.4640	6.8330
2010-11	4,327	6.5183	6.9017	2,160	6.5603	6.8698
2011-14	6,853	6.4866	7.1817	3,293	6.6933	7.0904
2014-15	6,843	6.7579	7.1585	2,852	6.8249	7.1369
Beyond 2015	7,974	6.8000	7.5629	5,208	6.8667	7.4583
2. State Government Securities	367	6.2173	7.7685	438	6.8255	7.3802
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	316	5.0595	5.2014	239	5.0672	6.0498
(b) 15 - 91 Days	1,465	5.0495	5.3241	494	5.1800	5.3799
(c) 92 - 182 Days	558	5.2998	5.3958	327	5.3301	5.4100
(d) 183 - 364 Days	1,275	5.3701	5.6232	1,201	5.4801	5.6400
II. RBI* : Sales	288			240		
: Purchase	-			-		
III.Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	18,632	4.70 (1)	5.25 (6)	19,739	4.85 (1)	6.15 (7)
2. State Govt. Securities	920	4.90 (1)	5.05 (3)	603	5.00 (1)	6.00 (6)
3. 91 Day Treasury Bills	2,824	4.90 (1)	5.15 (6)	2,219	4.95 (1)	6.10 (4)
4. 182 Day Treasury Bills	241	4.90 (1)	5.05 (3)	-	-	-
5. 364 Day Treasury Bills	4,441	4.75 (1)	5.20 (6)	4,460	4.75 (1)	6.25 (4)
IV. RBI : Repo £^	-	-	-	785	6.00	6.00
: Reverse Repo !	59,515	5.00	5.00	19,995	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.