

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

(Amount in Rs. crore)

Item	For the Week Ended Jul. 1, 2005			For the Week Ended Jul. 8, 2005		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
1	2	3	4	5	6	7
		Minimum	Maximum		Minimum	Maximum
I. Outright Transactions						
1. Govt. of India Dated Securities						
Maturing in the year						
2005-06	25	5.4932	5.4979	-	-	-
2006-07	275	5.6890	6.1133	15	5.7166	5.7329
2007-08	235	6.0345	6.1506	89	6.0739	6.0928
2008-09	550	6.2589	6.7111	360	6.2935	6.7862
2009-10	176	6.4640	6.8330	96	6.4785	6.8736
2010-11	2,160	6.5603	6.8698	2,489	6.5734	6.9371
2011-14	3,293	6.6933	7.0904	8,410	6.7075	7.1074
2014-15	2,852	6.8249	7.1369	3,251	6.8314	7.1576
Beyond 2015	5,208	6.8667	7.4583	5,541	6.8828	7.5905
2. State Government Securities	438	6.8255	7.3802	644	7.1503	7.6949
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	239	5.0672	6.0498	81	5.2012	5.2791
(b) 15 - 91 Days	494	5.1800	5.3799	2,872	5.0999	5.4301
(c) 92 - 182 Days	327	5.3301	5.4100	1,231	5.3958	5.5863
(d) 183 - 364 Days	1,201	5.4801	5.6400	1,653	5.4000	5.7501
II. RBI* : Sales	240			286		
: Purchase	-			-		
III. Repo Transactions £ (Other than with RBI)						
	<b>Amount</b>	<b>Rates (%PA)</b>		<b>Amount</b>	<b>Rates (%PA)</b>	
		<b>Minimum</b>	<b>Maximum</b>		<b>Minimum</b>	<b>Maximum</b>
1. Govt. of India Dated Securities	19,739	4.85 (1)	6.15 (7)	27,351	4.50 (1)	6.00 (4)
2. State Govt. Securities	603	5.00 (1)	6.00 (6)	1,155	5.00 (1)	5.60 (7)
3. 91 Day Treasury Bills	2,219	4.95 (1)	6.10 (4)	3,163	5.00 (1)	5.85 (4)
4. 182 Day Treasury Bills	-	-	-	637	5.00 (1)	5.62 (3)
5. 364 Day Treasury Bills	4,460	4.75 (1)	6.25 (4)	7,111	4.95 (1)	5.85 (3)
IV. RBI : Repo £^	785	6.00	6.00	-	-	-
: Reverse Repo !	19,995	5.00	5.00	57,860	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.