

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

(Amount in Rs. crore)

Item	For the Week Ended Aug. 5, 2005			For the Week Ended Aug. 12, 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	—	—	—	25	5.0354	5.0354
2006-07	387	5.6680	5.9906	224	5.6454	5.7148
2007-08	166	5.9770	6.2726	79	5.9836	6.0029
2008-09	271	6.2505	6.7057	411	6.2492	6.6990
2009-10	274	6.5365	6.7209	432	6.4655	6.9090
2010-11	1,747	6.5234	6.8356	1,451	6.5662	6.8486
2011-14	3,693	6.4935	7.0466	4,831	6.7321	6.9408
2014-15	2,064	6.8355	7.1808	1,833	6.9107	7.1921
Beyond 2015	3,987	6.9189	7.5990	9,731	7.0076	7.5747
2. State Government Securities	350	7.0011	7.4470	479	6.7098	7.4037
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	160	4.8780	5.3093	296	4.5148	4.9051
(b) 15 - 91 Days	1,439	4.8056	5.3850	2,832	5.0504	5.2851
(c) 92 - 182 Days	503	5.4001	5.5100	1,092	5.1999	5.4600
(d) 183 - 364 Days	1,953	5.5000	5.6700	3,429	5.4000	5.6600
II. RBI* : Sales	29			—		
:Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1 Govt. of India Dated Securities	31,939	0.75 (1)	5.75 (7)	35,881	3.00 (1)	5.00 (8)
2 State Govt. Securities	208	1.50 (1)	4.70 (1)	491	4.00 (1)	4.70 (4)
3 91 Day Treasury Bills	1,061	3.00 (1)	5.00 (3)	1,315	3.80 (1)	4.80 (4)
4 182 Day Treasury Bills	124	4.75 (1)	5.00 (1)	117	4.25 (1)	4.70 (4)
5 364 Day Treasury Bills	6,631	1.00 (1)	5.05 (3)	5,971	3.30 (1)	5.00 (6)
IV. RBI : Repo £^	—	—	—	—	—	—
: Reverse Repo !	2,19,955	5.00	5.00	1,87,055	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.

