

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

(Amount in Rs. crore)

Item	For the Week Ended Aug. 26, 2005			For the Week Ended Sep. 2, 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	35	5.5988	5.5988	—	—	—
2006-07	824	5.5770	5.6757	147	5.5877	5.6619
2007-08	1,117	5.9694	6.0467	991	5.9700	6.1823
2008-09	529	6.2361	6.7031	625	6.2604	6.7025
2009-10	336	6.4362	6.8856	235	6.4263	6.8878
2010-11	765	6.6044	6.8634	1,130	6.5918	6.8547
2011-14	1,622	6.7758	7.0239	1,715	6.7826	7.0710
2014-15	3,952	7.0169	7.1751	5,209	7.0084	7.1854
Beyond 2015	4,052	7.0723	7.5466	6,369	7.1301	7.5255
2. State Government Securities	335	6.2880	7.3953	416	6.3000	7.4000
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	197	4.8923	5.0883	133	5.0489	5.8428
(b) 15 - 91 Days	1,474	5.0796	5.2006	1,159	5.0495	5.2006
(c) 92 - 182 Days	1,160	5.1899	5.4375	930	5.1401	5.3850
(d) 183 - 364 Days	2,670	5.3751	5.5900	2,544	5.3851	5.6232
II. RBI* : Sales	6			115		
:Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	27,682	4.75 (1)	6.00 (14)	34,606	1.00 (1)	5.50 (15)
2. State Govt. Securities	450	4.85 (1)	4.95 (4)	546	3.50 (1)	4.95 (3)
3. 91 Day Treasury Bills	1,029	4.75 (1)	5.15 (8)	122	4.85 (1)	4.95 (3)
4. 182 Day Treasury Bills	30	4.85 (1)	4.90 (1)	25	4.80 (1)	4.86 (1)
5. 364 Day Treasury Bills	2,979	4.50 (1)	5.15 (8)	2,721	1.00 (1)	5.00 (4)
IV. RBI : Repo £^	—	—	—	—	—	—
: Reverse Repo !	1,50,720	5.00	5.00	1,33,545	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.