

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

(Amount in Rs. crore)

Item	For the Week Ended Sep. 9, 2005			For the Week Ended Sep. 16, 2005		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
	2	3	4	5	6	7
I. Outright Transactions						
1. Govt. of India Dated Securities						
Maturing in the year						
2005-06	—	—	—	—	—	—
2006-07	547	5.5669	5.5905	545	5.5754	5.6528
2007-08	1,290	6.0178	6.0375	543	6.0237	6.0415
2008-09	881	6.2546	6.6832	980	6.2828	6.6758
2009-10	195	6.3435	6.8796	105	6.4136	6.8794
2010-11	1,967	6.5401	6.8271	1,416	6.5647	6.8177
2011-14	4,197	6.7540	7.0349	2,103	6.5246	7.0275
2014-15	4,761	6.9542	7.1389	3,115	6.9381	7.1369
Beyond 2015	11,878	7.0202	7.5002	12,079	7.0055	7.4864
2. State Government Securities	320	6.3219	7.3944	778	6.6913	7.5343
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	316	5.0114	5.2933	461	4.9985	5.5123
(b) 15 - 91 Days	477	4.9992	5.2000	953	5.0399	5.1594
(c) 92 - 182 Days	1,256	5.1351	5.3535	554	5.1699	5.3200
(d) 183 - 364 Days	1,328	5.3301	5.5825	2,509	5.3200	5.6008
II. RBI* : Sales	145			1		
:Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	27,535	2.00 (1)	5.10 (12)	34,822	2.50 (1)	5.10 (7)
2. State Govt. Securities	497	4.55 (1)	4.85 (3)	580	4.50 (1)	4.85 (3)
3. 91 Day Treasury Bills	80	4.40 (1)	4.85 (3)	1,901	3.75 (1)	4.95 (3)
4. 182 Day Treasury Bills	—	—	—	10	4.90 (3)	4.90 (3)
5. 364 Day Treasury Bills	1,058	2.00 (1)	4.95 (3)	1,351	3.25 (1)	5.05 (3)
IV. RBI : Repo £^	—	—	—	—	—	—
: Reverse Repo !	1,96,730	5.00	5.00	2,02,595	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.