

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

(Amount in Rs. crore)

Item	For the Week Ended Sep. 16, 2005			For the Week Ended Sep. 23, 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	—	—	—	—	—	—		
2006-07	545	5.5754	5.6528	160	5.6094	5.6644		
2007-08	543	6.0237	6.0415	601	6.0341	6.3464		
2008-09	980	6.2828	6.6758	306	6.2932	6.6585		
2009-10	105	6.4136	6.8794	55	6.4055	6.8175		
2010-11	1,416	6.5647	6.8177	791	6.5605	6.8281		
2011-14	2,103	6.5246	7.0275	1,457	6.7088	6.9127		
2014-15	3,115	6.9381	7.1369	3,318	6.9316	7.1245		
Beyond 2015	12,079	7.0055	7.4864	9,631	6.9870	7.4882		
2. State Government Securities	778	6.6913	7.5343	929	6.4307	7.5299		
3. Treasury Bills (Residual Maturity in Days)								
(a) Upto 14 Days	461	4.9985	5.5123	439	5.0026	5.0912		
(b) 15 - 91 Days	953	5.0399	5.1594	1,050	5.0599	5.2001		
(c) 92 - 182 Days	554	5.1699	5.3200	687	5.1048	5.3958		
(d) 183 - 364 Days	2,509	5.3200	5.6008	999	5.3792	5.6100		
II. RBI* : Sales	1			33				
:Purchase	—			—				
III.Repo Transactions £ (Other than with RBI)								
	Amount	Rates (%PA)			Amount	Rates (%PA)		
		Minimum	Maximum		Minimum	Maximum		
1. Govt. of India Dated Securities	34,822	2.50 (1)	5.10 (7)		29,476	4.70 (1)	5.25 (15)	
2. State Govt. Securities	580	4.50 (1)	4.85 (3)		620	5.00 (1)	5.10 (3)	
3. 91 Day Treasury Bills	1,901	3.75 (1)	4.95 (3)		268	4.95 (1)	5.10 (2)	
4. 182 Day Treasury Bills	10	4.90 (3)	4.90 (3)		20	5.10 (3)	5.10 (3)	
5. 364 Day Treasury Bills	1,351	3.25 (1)	5.05 (3)		2,181	4.50 (1)	5.20 (3)	
IV. RBI : Repo £^	—	—	—		—	—	—	
: Reverse Repo !	2,02,595	5.00	5.00		71,800	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.