

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

Item	For the Week Ended Sep. 23, 2005			For the Week Ended Sep. 30, 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	—	—	—	—	—	—
2006-07	160	5.6094	5.6644	75	5.6633	5.8740
2007-08	601	6.0341	6.3464	514	6.0670	6.1187
2008-09	306	6.2932	6.6585	160	6.3123	6.7064
2009-10	55	6.4055	6.8175	55	6.4147	6.8306
2010-11	791	6.5605	6.8281	895	6.5904	6.7560
2011-14	1,457	6.7088	6.9127	777	6.7917	6.9908
2014-15	3,318	6.9316	7.1245	2,281	6.9636	7.2214
Beyond 2015	9,631	6.9870	7.4882	4,004	7.1692	7.4608
2. State Government Securities	929	6.4307	7.5299	375	6.3273	7.5293
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	439	5.0026	5.0912	388	5.0026	6.0062
(b) 15 - 91 Days	1,050	5.0599	5.2001	724	5.0841	5.3699
(c) 92 - 182 Days	687	5.1048	5.3958	922	5.2100	5.4501
(d) 183 - 364 Days	999	5.3792	5.6100	405	5.4100	5.7912
II. RBI* : Sales	33			49		
:Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	29,476	4.70 (1)	5.25 (15)	23,356	4.50 (1)	5.50 (7)
2. State Govt. Securities	620	5.00 (1)	5.10 (3)	264	4.40 (1)	5.00 (4)
3. 91 Day Treasury Bills	268	4.95 (1)	5.10 (2)	254	4.20 (1)	5.25 (5)
4. 182 Day Treasury Bills	20	5.10 (3)	5.10 (3)	243	4.50 (1)	5.50 (5)
5. 364 Day Treasury Bills	2,181	4.50 (1)	5.20 (3)	1,506	4.75 (1)	5.90 (5)
IV. RBI : Repo £^	—	—	—	2,640	6.00	6.00
: Reverse Repo !	71,800	5.00	5.00	1,11,965	5.00	5.00

@:As reported in Subsidiary General Ledger Accounts at RBI, Mumbai which presently accounts for nearly 98 percent 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.