

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

(Amount in Rs. crore)

Item	For the Week Ended Oct. 14, 2005			For the Week Ended Oct. 21, 2005		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
1	2	3	4	5	6	7
<b>I. Outright Transactions</b>						
1. Govt. of India Dated Securities						
Maturing in the year						
2005-06	—	—	—	20	5.8528	5.8528
2006-07	85	5.7556	5.8143	50	5.7305	5.8048
2007-08	125	6.1129	6.1305	406	6.1247	6.1441
2008-09	65	6.3553	6.7190	542	6.3494	6.7120
2009-10	65	6.4764	6.8123	56	6.5801	6.8928
2010-11	545	6.6468	6.8396	995	6.6331	6.8225
2011-14	356	6.8199	7.1481	305	6.8333	7.1355
2014-15	1,739	6.9910	7.2084	2,050	6.9750	7.0917
Beyond 2015	4,228	7.1287	7.6472	3,450	7.1214	7.5948
2. State Government Securities	232	7.2500	7.4998	557	7.2404	7.5007
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	199	5.0713	5.3663	548	5.0019	5.1472
(b) 15 - 91 Days	1,990	5.0720	5.4477	1,422	5.0596	5.5302
(c) 92 - 182 Days	524	5.4099	5.6401	1,256	5.5401	5.7559
(d) 183 - 364 Days	1,414	5.6494	5.8473	1,381	5.6500	5.8500
<b>II. RBI* : Sales</b>	<b>10</b>			<b>66</b>		
:Purchase	—			—		
<b>III.Repo Transactions £ (Other than with RBI)</b>						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	18,238	3.00 (1)	6.33 (10)	30,991	4.50 (1)	6.00 (16)
2. State Govt. Securities	388	4.95 (1)	5.00 (3)	558	4.90 (1)	5.00 (3)
3. 91 Day Treasury Bills	1,354	2.50 (1)	5.10 (3)	1,151	4.50 (1)	5.05 (3)
4. 182 Day Treasury Bills	873	3.25 (1)	5.15 (3)	854	4.65 (1)	5.05 (3)
5. 364 Day Treasury Bills	2,588	4.00 (1)	5.25 (4)	2,384	4.80 (1)	5.05 (6)
<b>IV. RBI : Repo £^</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>
: Reverse Repo !	<b>63,810</b>	<b>5.00</b>	<b>5.00</b>	<b>85,010</b>	<b>5.00</b>	<b>5.00</b>

@: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.