

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

(Amount in Rs. crore)

Item	For the Week Ended Oct. 21, 2005			For the Week Ended Oct. 28, 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	20	5.8528	5.8528	15	5.7996	5.7996
2006-07	50	5.7305	5.8048	115	5.7061	5.7878
2007-08	406	6.1247	6.1441	265	5.4548	6.1587
2008-09	542	6.3494	6.7120	207	6.3193	6.7094
2009-10	56	6.5801	6.8928	51	6.7604	6.8897
2010-11	995	6.6331	6.8225	1,669	6.6096	6.8173
2011-14	305	6.8333	7.1355	2,906	6.7789	7.1379
2014-15	2,050	6.9750	7.0917	5,534	6.9330	7.0521
Beyond 2015	3,450	7.1214	7.5948	6,114	7.0854	7.5903
2. State Government Securities	557	7.2404	7.5007	463	7.1800	7.4776
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	548	5.0019	5.1472	399	5.2500	5.4949
(b) 15 - 91 Days	1,422	5.0596	5.5302	749	5.2991	5.5714
(c) 92 - 182 Days	1,256	5.5401	5.7559	1,121	5.5999	5.7299
(d) 183 - 364 Days	1,381	5.6500	5.8500	988	5.5500	5.8375
II. RBI* : Sales	66			20		
:Purchase	—			—		
III.Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	30,991	4.50 (1)	6.00 (16)	23,778	4.75 (1)	5.50 (12)
2. State Govt. Securities	558	4.90 (1)	5.00 (3)	526	5.00 (1)	5.15 (3)
3. 91 Day Treasury Bills	1,151	4.50 (1)	5.05 (3)	1,490	3.00 (1)	5.41 (3)
4. 182 Day Treasury Bills	854	4.65 (1)	5.05 (3)	495	4.95 (1)	5.25 (3)
5. 364 Day Treasury Bills	2,384	4.80 (1)	5.05 (6)	3,860	4.80 (1)	5.55 (5)
IV. RBI : Repo £^	—	—	—	—	—	—
: Reverse Repo !	85,010	5.00	5.00	93,045	5.00	5.25

@: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.