

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

| Item | For the Week Ended Oct. 28, 2005 | | | For the Week Ended Nov. 4, 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 | 15 | 5.7996 | 5.7996 | 78 | 5.6782 | 5.7828 |
| 2006-07 | 115 | 5.7061 | 5.7878 | 20 | 5.8210 | 5.8210 |
| 2007-08 | 265 | 5.4548 | 6.1587 | 85 | 6.0565 | 6.0746 |
| 2008-09 | 207 | 6.3193 | 6.7094 | — | — | — |
| 2009-10 | 51 | 6.7604 | 6.8897 | 24 | 6.5166 | 6.7585 |
| 2010-11 | 1,669 | 6.6096 | 6.8173 | 452 | 6.6046 | 6.8052 |
| 2011-14 | 2,906 | 6.7789 | 7.1379 | 799 | 6.7611 | 7.0796 |
| 2014-15 | 5,534 | 6.9330 | 7.0521 | 1,312 | 6.9496 | 6.9804 |
| Beyond 2015 | 6,114 | 7.0854 | 7.5903 | 1,529 | 5.9022 | 7.5156 |
| 2. State Government Securities | 463 | 7.1800 | 7.4776 | 244 | 7.1800 | 7.4195 |
| 3. Treasury Bills (Residual Maturity in Days) | | | | | | |
| (a) Upto 14 Days | 399 | 5.2500 | 5.4949 | 90 | 5.3002 | 5.5854 |
| (b) 15 - 91 Days | 749 | 5.2991 | 5.5714 | 576 | 5.3300 | 5.6539 |
| (c) 92 - 182 Days | 1,121 | 5.5999 | 5.7299 | 476 | 5.5801 | 5.7771 |
| (d) 183 - 364 Days | 988 | 5.5500 | 5.8375 | 662 | 5.7299 | 5.8400 |
| II. RBI* : Sales | 20 | | | 32 | | |
| :Purchase | — | | | — | | |
| III. Repo Transactions £ (Other than with RBI) | | | | | | |
| | Amount | Rates (%PA) | | Amount | Rates (%PA) | |
| | | Minimum | Maximum | | Minimum | Maximum |
| 1. Govt. of India Dated Securities | 23,778 | 4.75 (1) | 5.50 (12) | 21,076 | 5.00 (1) | 6.25 (15) |
| 2. State Govt. Securities | 526 | 5.00 (1) | 5.15 (3) | 228 | 5.40 (1) | 5.40 (4) |
| 3. 91 Day Treasury Bills | 1,490 | 3.00 (1) | 5.41 (3) | 2,440 | 5.20 (1) | 5.60 (5) |
| 4. 182 Day Treasury Bills | 495 | 4.95 (1) | 5.25 (3) | 341 | 5.25 (1) | 5.50 (4) |
| 5. 364 Day Treasury Bills | 3,860 | 4.80 (1) | 5.55 (5) | 3,602 | 5.10 (1) | 5.60 (4) |
| IV. RBI : Repo £^ | — | — | — | — | — | — |
| : Reverse Repo ! | 93,045 | 5.00 | 5.25 | 33,710 | 5.25 | 5.25 |

@: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 (% PA) indicative have been given excluding transactions of Non-standard lot size (Less than Rs.5 crore).

Note:Figures in brackets indicate Repo Period.