

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

(Amount in Rs. crore)

Item	For the Week Ended May 5, 2006			For the Week Ended May 12, 2006		
	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						
2006-07	475	5.6787	6.3099	156	5.6206	6.3350
2007-08	10	6.3133	6.3133	618	6.3099	6.6771
2008-09	310	6.3839	7.3956	287	6.4448	7.3838
2009-10	423	6.7431	7.0200	1,331	6.7314	7.0472
2010-11	540	6.8804	7.0497	517	6.9094	7.1203
2011-12	1,075	6.9574	7.0745	1,121	6.0955	7.1047
2012-15	1,471	7.0368	7.3606	2,802	6.2387	7.3663
2015-16	16	7.3327	7.3327	30	7.4568	7.5043
Beyond 2016	6,147	7.3735	8.1368	7,546	7.4831	8.1236
2. State Government Securities	386	7.0011	7.7006	645	7.4980	8.0000
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	198	5.4000	5.5992	165	5.4394	6.4993
(b) 15 - 91 Days	1,296	5.4497	5.7003	1,248	5.4604	5.6700
(c) 92 - 182 Days	827	5.5499	5.9258	556	5.5801	5.8999
(d) 183 - 364 Days	414	5.7201	6.0500	480	5.8900	6.2532
II. RBI* : Sales	37			1,172		
: Purchase	15			35		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	26,199	4.50 (1)	8.25 (90)	45,464	3.50 (1)	7.70 (30)
2. State Govt. Securities	538	5.20 (1)	5.40 (4)	1,317	4.50 (1)	5.35 (3)
3. 91 Day Treasury Bills	124	5.10 (1)	5.50 (3)	1,038	4.85 (1)	5.35 (4)
4. 182 Day Treasury Bills	1,309	5.20 (1)	5.50 (3)	1,247	5.05 (1)	5.45 (3)
5. 364 Day Treasury Bills	3,446	5.10 (1)	5.55 (4)	5,699	4.50 (1)	5.40 (4)
IV. RBI : Repo £^	—	—	—	—	—	—
: Reverse Repo !	2,49,825	5.50	5.50	3,11,810	5.50	5.50

@ : 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.