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

(Amount in Rs. crore)

| | For the Week Ended May 12, 2006 | | | For the Week Ended May 19, 2006 | | |
|-----------------------------------------|---------------------------------|------------------------|-----------|---------------------------------|------------------------|-----------|
| | Amount | YTM (%PA) Indicative** | | Amount | YTM (%PA) Indicative** | |
| | | Minimum | Maximum | | Minimum | Maximum |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 |
| I. Outright Transactions | | | | | | |
| Govt. of India Dated Securities | | | | | | |
| Maturing in the year | | | | | | |
| 2006-07 | 156 | 5.6206 | 6.3350 | 80 | 5.7623 | 5.8472 |
| 2007-08 | 618 | 6.3099 | 6.6771 | 750 | 6.3357 | 6.4707 |
| 2008-09 | 287 | 6.4448 | 7.3838 | 680 | 6.5603 | 7.4269 |
| 2009-10 | 1,331 | 6.7314 | 7.0472 | 21 | 6.8810 | 7.0954 |
| 2010-11 | 517 | 6.9094 | 7.1203 | 245 | 6.9811 | 7.0252 |
| 2011-12 | 1,121 | 6.0955 | 7.1047 | 2,077 | 6.0963 | 7.2500 |
| 2012-15 | 2,802 | 6.2387 | 7.3663 | 2,538 | 6.2390 | 7.5107 |
| 2015-16 | 30 | 7.4568 | 7.5043 | 275 | 6.1193 | 6.1193 |
| Beyond 2016 | 7,546 | 7.4831 | 8.1236 | 7,195 | 7.5363 | 8.1833 |
| 2. State Government Securities | 645 | 7.4980 | 8.0000 | 1,052 | 6.9000 | 8.0500 |
| 3. Treasury Bills (Residual Maturity in | Days) | | | | | |
| (a) Upto 14 Days | 165 | 5.4394 | 6.4993 | 93 | 5.4028 | 5.4499 |
| (b) 15 - 91 Days | 1,248 | 5.4604 | 5.6700 | 1,098 | 5.5405 | 5.7000 |
| (c) 92 - 182 Days | 556 | 5.5801 | 5.8999 | 1,095 | 5.6549 | 6.0301 |
| (d) 183 - 364 Days | 480 | 5.8900 | 6.2532 | 505 | 5.8251 | 6.2705 |
| II. RBI* : Sales | 1,172 | | | 124 | | |
| : Purchase | 35 | | | 15 | | |
| III.Repo Transactions £ (Other than | with RBI) | | | | | |
| | Amount | Rates (%PA) | | Amount | Rates (%PA) | |
| | | Minimum | Maximum | | Minimum | Maximum |
| 1. Govt. of India Dated Securities | 45,464 | 3.50 (1) | 7.70 (30) | 39,296 | 4.30 (1) | 7.70 (30) |
| 2. State Govt. Securities | 1,317 | 4.50 (1) | 5.35 (3) | 2,165 | 5.00 (1) | 5.35 (7 |
| 3. 91 Day Treasury Bills | 1,038 | 4.85 (1) | 5.35 (4) | 960 | 4.90 (1) | 5.35 (3 |
| 4. 182 Day Treasury Bills | 1,247 | 5.05 (1) | 5.45 (3) | 377 | 4.75 (3) | 5.20 (3 |
| 5. 364 Day Treasury Bills | 5,699 | 4.50 (1) | 5.40 (4) | 2,972 | 4.90 (1) | 5.40 (3 |
| IV. RBI : Repo £^ | | _ | _ | _, -, | _ | _ |
| : Reverse Repo! | 3,11,810 | 5.50 | 5.50 | 2,93,415 | 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.

Note: Figures in brackets indicate Repo Period.

^{*:} 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 YTMs (% PA) indicative have been given excluding transactions of Non-standard lot size (Less than Rs.5 crore).