

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

(Amount in Rs. crore)

Item	For the Week Ended Jun. 30, 2006			For the Week Ended Jul. 7, 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	38	6.1057	6.9100	—	—	—
2007-08	173	6.9099	7.1700	44	7.0006	7.0453
2008-09	83	7.2520	8.0988	185	7.1527	8.0115
2009-10	35	7.4567	8.1578	100	8.2058	8.2058
2010-11	479	7.5460	7.7702	46	7.5458	7.6104
2011-12	1,412	7.6115	7.7754	815	7.6417	7.7323
2012-15	2,784	7.7747	8.1215	1,720	7.7667	8.1028
2015-16	2	—	—	7	—	—
Beyond 2016	2,359	8.0967	8.6364	712	8.0850	8.5379
2. State Government Securities	250	7.7600	8.4400	114	8.2990	8.4000
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	26	5.9482	5.9519	170	5.8622	6.2071
(b) 15 - 91 Days	788	5.9008	6.3563	1,207	5.8394	6.3700
(c) 92 - 182 Days	1,094	6.2998	6.7797	347	6.6000	6.7201
(d) 183 - 364 Days	562	6.9300	7.0700	885	6.7600	7.0513
II. RBI* : Sales	643			350		
: Purchase	10			5		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	39,805	5.30 (1)	6.75 (7)	32,702	5.25 (1)	7.50 (15)
2. State Govt. Securities	1,455	5.45 (1)	5.80 (3)	1,145	5.30 (1)	5.70 (5)
3. 91 Day Treasury Bills	7,762	5.55 (1)	5.80 (3)	4,518	5.20 (1)	5.70 (5)
4. 182 Day Treasury Bills	2,267	5.50 (1)	5.85 (3)	2,011	5.15 (1)	5.75 (4)
5. 364 Day Treasury Bills	2,267	5.50 (1)	5.95 (3)	8,473	5.25 (1)	5.80 (5)
IV. RBI : Repo £^	—	—	—	—	—	—
: Reverse Repo !	2,08,430	5.75	5.75	3,08,905	5.75	5.75

@ : 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.