

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

(Amount in Rs. crore)

Item	For the Week Ended Jul. 21, 2006			For the Week Ended Jul. 28, 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	55	6.1811	6.3935	121	6.1430	6.2244
2007-08	25	7.0059	7.0399	306	6.7917	7.0205
2008-09	437	8.0390	8.1237	582	7.0300	8.0746
2009-10	142	7.4078	7.5023	577	7.3002	7.5005
2010-11	173	7.6064	7.6985	1,368	7.6002	7.7409
2011-12	880	7.8037	7.9134	1,351	7.7164	7.8236
2012-15	1,066	6.7817	8.3597	1,846	6.7607	8.3482
2015-16	15	8.4494	8.5213	151	8.1999	8.4296
Beyond 2016	4,664	8.2899	8.9444	5,958	8.1784	8.9446
2. State Government Securities	231	8.2500	8.6497	83	8.4014	8.6000
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	114	5.8505	6.0975	49	5.8409	6.0488
(b) 15 - 91 Days	1,153	5.9005	6.4391	403	6.0495	6.4391
(c) 92 - 182 Days	199	6.3650	6.7100	959	6.3450	6.7582
(d) 183 - 364 Days	764	6.8501	7.0169	204	6.7949	6.9200
II. RBI* : Sales	—			13		
: Purchase	—			10		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	43,018	5.54 (1)	6.75 (12)	40,755	5.55 (1)	6.50 (8)
2. State Govt. Securities	1,488	5.50 (1)	5.70 (4)	1,176	5.65 (1)	5.90 (3)
3. 91 Day Treasury Bills	2,923	5.25 (1)	5.70 (3)	5,676	5.40 (1)	5.90 (3)
4. 182 Day Treasury Bills	1,567	5.60 (1)	5.85 (6)	1,978	5.60 (1)	6.00 (6)
5. 364 Day Treasury Bills	10,074	5.50 (1)	5.85 (5)	9,052	5.55 (1)	6.05 (6)
IV. RBI : Repo £^	—	—	—	—	—	—
: Reverse Repo !	2,23,960	5.75	5.75	2,14,415	5.75	6.00

@ : 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.

** : Minimum and maximum YTM's (% PA) indicative have been given excluding transactions of Non-standard lot size (Less than Rs.5 crore).

£ : 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.

Note: Figures in brackets indicate Repo Period.