

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

(Amount in Rs. crore)

Item	For the Week Ended Aug. 18, 2006			For the Week Ended Aug. 25, 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	13	6.2050	6.2050	19	5.8792	6.0173
2007-08	185	6.8683	6.9339	392	6.7165	6.9214
2008-09	692	7.2005	7.9404	335	7.1051	7.9483
2009-10	25	7.4500	7.4500	45	7.3177	7.3270
2010-11	1,343	7.4854	7.7907	1,238	7.4540	7.5196
2011-12	5,053	7.6096	7.8830	7,105	7.5783	7.6913
2012-15	695	6.7352	8.2707	2,578	7.6606	8.1715
2015-16	25	7.9931	8.2965	292	8.1073	8.2500
Beyond 2016	5,724	8.0170	8.7983	21,426	7.9187	8.7552
2. State Government Securities	81	7.3995	8.3826	169	7.3506	8.2600
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	2	—	—	3	—	—
(b) 15 - 91 Days	1,136	6.1803	6.3977	1,593	6.1004	6.4002
(c) 92 - 182 Days	766	6.3251	6.6700	724	6.4001	6.8000
(d) 183 - 364 Days	1,376	6.7501	6.9595	1,490	6.7401	6.9201
II. RBI* : Sales	10			34		
 : Purchase	25			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	33,169	5.85 (1)	8.25 (90)	59,876	5.85 (1)	6.15 (7)
2. State Govt. Securities	754	6.00 (1)	6.05 (3)	683	5.75 (1)	6.05 (3)
3. 91 Day Treasury Bills	1,833	5.70 (1)	6.15 (3)	761	5.00 (1)	6.00 (3)
4. 182 Day Treasury Bills	1,788	5.90 (1)	6.15 (3)	737	5.95 (1)	6.10 (3)
5. 364 Day Treasury Bills	4,701	5.90 (1)	6.10 (4)	4,614	5.95 (1)	6.10 (4)
IV. RBI : Repo £^	—	—	—	—	—	—
 : Reverse Repo !	1,22,185	6.00	6.00	1,38,810	6.00	6.00

@ : As reported in Subsidiary General Ledger Accounts at RBI, including 'When Issued' transactions.

* : 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.