

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

(Amount in Rs. crore)

| Item | For the Week Ended Aug. 25, 2006 | | | For the Week Ended Sep. 1, 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 | 19 | 5.8792 | 6.0173 | — | — | — |
| 2007-08 | 392 | 6.7165 | 6.9214 | 190 | 6.8055 | 7.1323 |
| 2008-09 | 335 | 7.1051 | 7.9483 | 90 | 7.0169 | 7.8998 |
| 2009-10 | 45 | 7.3177 | 7.3270 | 75 | 7.3762 | 7.5834 |
| 2010-11 | 1,238 | 7.4540 | 7.5196 | 925 | 7.4349 | 7.5101 |
| 2011-12 | 7,105 | 7.5783 | 7.6913 | 3,997 | 7.5312 | 7.6522 |
| 2012-15 | 2,578 | 7.6606 | 8.1715 | 1,145 | 7.6188 | 7.9601 |
| 2015-16 | 292 | 8.1073 | 8.2500 | 65 | 7.0357 | 7.0357 |
| Beyond 2016 | 21,426 | 7.9187 | 8.7552 | 19,139 | 7.8598 | 8.6548 |
| 2. State Government Securities | 169 | 7.3506 | 8.2600 | 211 | 6.7887 | 8.1276 |
| 3. Treasury Bills (Residual Maturity in Days) | | | | | | |
| (a) Upto 14 Days | 3 | — | — | 64 | 6.1000 | 6.1098 |
| (b) 15 - 91 Days | 1,593 | 6.1004 | 6.4002 | 1,711 | 6.1206 | 6.4002 |
| (c) 92 - 182 Days | 724 | 6.4001 | 6.8000 | 451 | 6.3900 | 6.7099 |
| (d) 183 - 364 Days | 1,490 | 6.7401 | 6.9201 | 1,664 | 6.7301 | 6.9251 |
| II. RBI* : Sales | 34 | | | 82 | | |
| : Purchase | — | | | 15 | | |
| III. Repo Transactions £ (Other than with RBI) | | | | | | |
| | Amount | Rates (%PA) | | Amount | Rates (%PA) | |
| | | Minimum | Maximum | | Minimum | Maximum |
| 1. Govt. of India Dated Securities | 59,876 | 5.85 (1) | 6.15 (7) | 55,831 | 5.30 (1) | 7.10 (16) |
| 2. State Govt. Securities | 683 | 5.75 (1) | 6.05 (3) | 951 | 5.85 (1) | 6.00 (3) |
| 3. 91 Day Treasury Bills | 761 | 5.00 (1) | 6.00 (3) | 3,612 | 5.70 (1) | 6.05 (3) |
| 4. 182 Day Treasury Bills | 737 | 5.95 (1) | 6.10 (3) | 752 | 5.85 (1) | 6.05 (3) |
| 5. 364 Day Treasury Bills | 4,614 | 5.95 (1) | 6.10 (4) | 3,972 | 5.50 (1) | 6.10 (7) |
| IV. RBI : Repo £^ | — | — | — | — | — | — |
| : Reverse Repo ! | 1,38,810 | 6.00 | 6.00 | 2,14,565 | 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.