

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

(Amount in Rs. crore)

Item	For the Week Ended Sep. 8, 2006			For the Week Ended Sep. 15, 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						
2007-08	185	5.5526	7.0258	165	6.8174	6.9976
2008-09	370	7.0921	7.7825	390	7.0503	7.7546
2009-10	225	7.2954	7.8813	50	7.3439	7.3439
2010-11	1,328	7.3626	7.6142	589	7.3400	7.6201
2011-12	7,621	7.4486	7.6127	5,199	7.4206	8.2987
2012-15	1,262	7.5288	7.8022	1,326	7.5183	8.5357
2015-16	99	7.7739	7.9702	175	7.7387	7.9995
Beyond 2016	21,002	7.7159	8.5286	20,118	7.6631	8.4997
2. State Government Securities	122	7.9462	7.9973	115	7.8713	7.9998
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	199	5.9582	6.1400	192	5.9870	6.3300
(b) 15 - 91 Days	1,481	6.1502	6.4391	1,018	6.1604	6.4805
(c) 92 - 182 Days	963	6.4001	6.7368	529	6.3898	6.7200
(d) 183 - 364 Days	1,263	6.7601	6.8700	1,401	6.7999	6.9251
II. RBI* : Sales	141			—		
: 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	47,618	5.85 (1)	6.07 (7)	53,399	5.90 (1)	7.75 (49)
2. State Govt. Securities	860	5.90 (1)	6.02 (5)	706	6.00 (1)	6.10 (3)
3. 91 Day Treasury Bills	2,468	5.75 (1)	6.05 (3)	237	6.02 (1)	6.08 (1)
4. 182 Day Treasury Bills	849	5.85 (1)	6.05 (3)	2,015	5.95 (1)	6.15 (3)
5. 364 Day Treasury Bills	4,542	5.80 (1)	6.06 (7)	4,088	5.95 (1)	6.25 (5)
IV. RBI : Repo £^	—	—	—	275	7.00	7.00
: Reverse Repo !	2,10,725	6.00	6.00	1,65,215	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 (% 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.