

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

(Amount in Rs. crore)

Item	For the Week Ended Sep. 15, 2006			For the Week Ended Sep. 22, 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	—	—	—	18	7.0882	7.7088
2007-08	165	6.8174	6.9976	60	6.7692	6.8572
2008-09	390	7.0503	7.7546	456	7.0000	7.8022
2009-10	50	7.3439	7.3439	165	7.2858	7.3281
2010-11	589	7.3400	7.6201	305	7.3549	7.6923
2011-12	5,199	7.4206	8.2987	4,596	7.4146	8.2891
2012-15	1,326	7.5183	8.5357	826	7.5444	8.5499
2015-16	175	7.7387	7.9995	56	7.5582	7.8009
Beyond 2016	20,118	7.6631	8.4997	16,049	7.5994	8.5139
2. State Government Securities	115	7.8713	7.9998	308	7.8000	8.0221
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	192	5.9870	6.3300	6	—	—
(b) 15 - 91 Days	1,018	6.1604	6.4805	1,058	6.2503	6.5219
(c) 92 - 182 Days	529	6.3898	6.7200	589	6.4201	6.7797
(d) 183 - 364 Days	1,401	6.7999	6.9251	1,061	6.7700	6.9160
II. RBI* : Sales						
: Purchase	10			15		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	53,399	5.90 (1)	7.75 (49)	45,805	5.90 (1)	7.10 (7)
2. State Govt. Securities	706	6.00 (1)	6.10 (3)	800	6.00 (1)	7.00 (34)
3. 91 Day Treasury Bills	237	6.02 (1)	6.08 (1)	118	5.50 (1)	6.45 (3)
4. 182 Day Treasury Bills	2,015	5.95 (1)	6.15 (3)	1,587	6.17 (1)	6.50 (3)
5. 364 Day Treasury Bills	4,088	5.95 (1)	6.25 (5)	6,250	6.10 (1)	6.65 (3)
IV. RBI : Repo £^	275	7.00	7.00	—	—	—
: Reverse Repo !	1,65,215	6.00	6.00	44,345	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.