

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

(Amount in Rs. crore)

Item	For the Week Ended Nov. 17, 2006			For the Week Ended Nov. 24, 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	50	7.1007	7.1400	80	7.0249	7.1280
2008-09	900	7.1500	7.7596	693	7.1000	7.7761
2009-10	—	—	—	214	7.2954	7.8509
2010-11	240	7.2732	7.4407	714	7.2181	7.3859
2011-12	2,862	7.3674	7.9911	6,023	7.2722	7.9191
2012-15	3,856	7.3207	8.1699	3,828	6.7619	7.9954
2015-16	2	—	—	28	7.5286	7.5286
Beyond 2016	26,911	7.4909	8.1002	28,093	7.3898	7.9805
2. State Government Securities	185	7.6556	7.8863	253	6.9636	7.7194
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	116	6.4500	6.6454	347	6.4006	7.0042
(b) 15 - 91 Days	1,878	6.4994	6.8100	958	6.4000	6.6702
(c) 92 - 182 Days	907	6.6499	6.9199	1,910	6.6302	6.9101
(d) 183 - 364 Days	480	6.8400	6.9800	1,227	6.8200	6.9900
II. RBI* : Sales	60			43		
: Purchase	5			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	59,567	6.20 (1)	8.30 (100)	42,270	5.25 (1)	7.50 (152)
2. State Govt. Securities	571	6.15 (1)	7.05 (3)	551	6.05 (1)	7.00 (3)
3. 91 Day Treasury Bills	261	6.20 (1)	7.05 (3)	905	6.05 (1)	6.95 (3)
4. 182 Day Treasury Bills	1,250	6.20 (1)	7.05 (3)	1,284	5.95 (1)	6.95 (3)
5. 364 Day Treasury Bills	1,539	6.15 (1)	7.15 (3)	1,531	6.00 (1)	7.00 (3)
IV. RBI : Repo £^	—	—	—	—	—	—
: Reverse Repo !	21,905	6.00	6.00	84,805	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.