

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

(Amount in Rs. crore)

Item	For the Week Ended Feb. 9, 2007			For the Week Ended Feb. 16, 2007		
	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	96	7.3445	7.7586	410	7.3104	7.6585
2008-09	430	7.4973	8.1213	545	7.5505	8.3481
2009-10	400	7.7015	7.7200	50	7.7500	7.7500
2010-11	710	7.6811	7.7193	155	7.6850	7.7383
2011-12	971	7.6331	8.2195	479	7.7725	8.2500
2012-15	623	7.5695	7.8003	5,614	7.7161	8.0946
2015-16	3	—	—	10	—	—
Beyond 2016	11,117	7.6615	8.2943	5,702	7.7756	8.3208
2. State Government Securities	290	7.5000	7.9381	245	6.9230	7.9505
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	2	—	—	160	5.0026	6.9995
(b) 15 - 91 Days	900	7.1503	7.5198	374	7.1000	7.6001
(c) 92 - 182 Days	805	7.3801	7.6190	637	7.3901	7.5000
(d) 183 - 364 Days	231	7.4000	7.6000	341	7.4199	7.6499
II. RBI* : Sales	—			9		
: Purchase	—			—		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)	Rates (%PA)	Amount	Rates (%PA)	Rates (%PA)
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	41,370	5.75 (1)	8.50 (51)	31,332	4.50 (1)	8.50 (44)
2. State Govt. Securities	635	6.20 (1)	7.51 (3)	439	6.25 (1)	7.50 (4)
3. 91 Day Treasury Bills	1,420	6.20 (1)	7.70 (3)	238	6.20 (1)	7.50 (4)
4. 182 Day Treasury Bills	1,721	6.13 (1)	7.50 (3)	1,293	5.50 (1)	7.65 (4)
5. 364 Day Treasury Bills	3,256	6.20 (1)	7.55 (3)	4,219	6.00 (1)	7.50 (4)
IV. RBI: Repo £ ^	22,300	7.50	7.50	11,925	7.50	7.50
: Reverse Repo !	5,815	6.00	6.00	13,140	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.