

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

(Amount in Rs. crore)

Item	For the Week Ended Feb. 16, 2007			For the Week Ended Feb. 23, 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	410	7.3104	7.6585	756	7.4752	7.7958
2008-09	545	7.5505	8.3481	535	7.8081	8.3704
2009-10	50	7.7500	7.7500	26	7.9500	7.9500
2010-11	155	7.6850	7.7383	25	7.9501	8.2007
2011-12	479	7.7725	8.2500	607	7.8618	8.4445
2012-15	5,614	7.7161	8.0946	6,617	7.8364	8.4984
2015-16	10	—	—	15	8.1204	8.1205
Beyond 2016	5,702	7.7756	8.3208	11,104	7.9175	8.4300
2. State Government Securities	245	6.9230	7.9505	107	7.7000	8.2395
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	160	5.0026	6.9995	----	----	----
(b) 15 - 91 Days	374	7.1000	7.6001	1,334	7.0946	8.1562
(c) 92 - 182 Days	637	7.3901	7.5000	450	7.5801	7.6500
(d) 183 - 364 Days	341	7.4199	7.6499	221	7.3000	7.6800
II. RBI* : Sales	9			13		
: 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	31,332	4.50 (1)	8.50 (44)	42,803	5.00 (1)	9.50 (60)
2. State Govt. Securities	439	6.25 (1)	7.50 (4)	1,079	5.00 (1)	7.50 (3)
3. 91 Day Treasury Bills	238	6.20 (1)	7.50 (4)	1,179	6.00 (1)	8.00 (3)
4. 182 Day Treasury Bills	1,293	5.50 (1)	7.65 (4)	1,017	6.00 (1)	7.62 (5)
5. 364 Day Treasury Bills	4,219	6.00 (1)	7.50 (4)	1,229	6.05 (1)	7.50 (3)
IV. RBI: Repo £ ^	11,925	7.50	7.50	18,495	7.50	7.50
: Reverse Repo !	13,140	6.00	6.00	20,035	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.