

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

(Amount in Rs. crore)

Item	For the Week Ended Sep. 22, 2006			For the Week Ended Sep. 29, 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	60	6.7692	6.8572	660	6.6558	6.9900
2008-09	456	7.0000	7.8022	906	6.8596	7.7148
2009-10	165	7.2858	7.3281	—	—	—
2010-11	305	7.3549	7.6923	581	7.1741	7.5048
2011-12	4,596	7.4146	8.2891	6,346	7.2647	8.1465
2012-15	826	7.5444	8.5499	2,796	7.3314	8.5125
2015-16	56	7.5582	7.8009	53	7.8121	7.8190
Beyond 2016	16,049	7.5994	8.5139	22,629	7.5386	8.3925
2. State Government Securities	308	7.8000	8.0221	190	7.2700	7.9809
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	6	—	—	80	6.2408	6.7550
(b) 15 - 91 Days	1,058	6.2503	6.5219	877	6.2900	6.5797
(c) 92 - 182 Days	589	6.4201	6.7797	373	6.5100	6.7499
(d) 183 - 364 Days	1,061	6.7700	6.9160	1,001	6.7700	6.9022
II. RBI* : Sales	1			5		
: Purchase	15			10		
III. Repo Transactions £ (Other than with RBI)						
	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	45,805	5.90 (1)	7.10 (7)	48,508	5.90 (1)	8.50 (60)
2. State Govt. Securities	800	6.00 (1)	7.00 (34)	776	6.15 (1)	6.70 (4)
3. 91 Day Treasury Bills	118	5.50 (1)	6.45 (3)	437	6.10 (1)	7.50 (4)
4. 182 Day Treasury Bills	1,587	6.17 (1)	6.50 (3)	1,001	6.15 (1)	6.90 (4)
5. 364 Day Treasury Bills	6,250	6.10 (1)	6.65 (3)	3,271	6.05 (1)	7.00 (8)
IV. RBI : Repo £^	—	—	—	5,010	7.00	7.00
: Reverse Repo !	44,345	6.00	6.00	73,490	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.