

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

(Amount in Rs. crore)

Item	For the Week Ended May 19, 2006			For the Week Ended May 26, 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	80	5.7623	5.8472	—	—	—
2007-08	750	6.3357	6.4707	16	6.4012	6.7200
2008-09	680	6.5603	7.4269	334	6.7076	6.7495
2009-10	21	6.8810	7.0954	85	6.8796	7.0375
2010-11	245	6.9811	7.0252	85	7.0227	7.0802
2011-12	2,077	6.0963	7.2500	1,356	7.1461	7.3630
2012-15	2,538	6.2390	7.5107	1,184	7.2473	7.4786
2015-16	275	6.1193	6.1193	10	—	—
Beyond 2016	7,195	7.5363	8.1833	8,468	7.5794	8.1934
2. State Government Securities	1,052	6.9000	8.0500	308	6.9878	8.0363
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	93	5.4028	5.4499	63	5.4499	6.4993
(b) 15 - 91 Days	1,098	5.5405	5.7000	601	5.6048	5.6951
(c) 92 - 182 Days	1,095	5.6549	6.0301	195	5.7402	6.0549
(d) 183 - 364 Days	505	5.8251	6.2705	1,697	6.3200	6.3914
II. RBI* : Sales	124			45		
 : 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	39,296	4.30 (1)	7.70 (30)	50,078	4.00 (1)	6.70 (9)
2. State Govt. Securities	2,165	5.00 (1)	5.35 (7)	1,588	4.50 (1)	5.15 (7)
3. 91 Day Treasury Bills	960	4.90 (1)	5.35 (3)	6,131	4.75 (1)	5.20 (3)
4. 182 Day Treasury Bills	377	4.75 (3)	5.20 (3)	1,966	4.75 (1)	5.20 (3)
5. 364 Day Treasury Bills	2,972	4.90 (1)	5.40 (3)	4,573	4.60 (1)	5.20 (3)
IV. RBI : Repo £^	—	—	—	—	—	—
 : Reverse Repo !	2,93,415	5.50	5.50	3,16,840	5.50	5.50

@ : As reported in Subsidiary General Ledger Accounts at RBI, Mumbai which presently accounts for nearly 98 per cent of the total transactions in the country.

* : RBI's sales and purchases include transactions in other offices also.

£ : 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.

** : Minimum and maximum YTM's (% PA) indicative have been given excluding transactions of Non-standard lot size (Less than Rs.5 crore).

Note: Figures in brackets indicate Repo Period.