

## 22. Secondary Market Transactions in Government Securities (Face Value)<sup>@</sup>

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Jul. 1, 2011			For the Week Ended Jul. 8, 2011		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
	1	2	3	4	5	6
<b>I. Outright Transactions</b>						
1. Govt. of India Dated Securities						
Maturing in the year						
2011-12	1.205	7.7493	10.9833	5	7.7790	8.3013
2012-13	390	7.9968	8.0261	892	7.9201	8.0916
2013-14	—	—	—	95	8.1637	8.2226
2014-15	31	8.2724	8.9542	22	8.2635	8.9582
2015-16	115	8.2741	8.3706	136	8.2859	8.3225
2016-17	529	8.3237	8.3829	298	8.3215	8.3909
2017-20	1,958	8.2289	8.8700	2,428	8.1896	8.8622
2020-21	—	—	—	—	—	—
Beyond 2021	24,464	8.2313	8.7688	40,346	8.3185	8.6598
2. State Government Securities	283	8.2799	8.5798	919	8.5337	8.6595
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	506	7.8000	8.0000	2,767	7.6000	8.2059
(b) 15 - 91 Days	6,375	7.8500	8.1857	12,680	7.8000	8.3500
(c) 92 - 182 Days	1	—	—	719	8.1800	8.2475
(d) 183 - 364 Days	823	8.1340	8.2947	1,316	8.1900	8.2600
<b>II. RBI* : Sales</b>	<b>162</b>			<b>1,674</b>		
<b>: Purchases</b>	<b>1,143</b>			<b>685+</b>		
<b>III. Repo Transactions ✕ (Other than with RBI)</b>						
	<b>Amount</b>	<b>Rates (%PA) Minimum</b>	<b>Rates (%PA) Maximum</b>	<b>Amount</b>	<b>Rates (%PA) Minimum</b>	<b>Rates (%PA) Maximum</b>
1. Govt. of India Dated Securities	52,422	1.00 (1)	9.25 (17)	41,235	1.50 (1)	9.50 (62)
2. State Govt. Securities	435	7.28 (1)	7.80 (4)	1,646	7.35 (1)	7.70 (3)
3. 91 Day Treasury Bills	24,807	2.00 (1)	8.00 (4)	24,039	7.20 (1)	7.60 (3)
4. 182 Day Treasury Bills	2,631	6.90 (1)	8.00 (4)	2,731	7.35 (1)	7.50 (3)
5. 364 Day Treasury Bills	4,556	3.00 (1)	8.25 (4)	1,261	5.00 (1)	7.60 (3)
<b>IV. RBI : Repo ✕ ^</b>	<b>3,28,090</b>	<b>—</b>	<b>7.50</b>	<b>81,055</b>	<b>—</b>	<b>7.50</b>
<b>: Reverse Repo !</b>	<b>4,255</b>	<b>—</b>	<b>6.50</b>	<b>3,020</b>	<b>—</b>	<b>6.50</b>

<sup>@</sup> As reported in Subsidiary General Ledger Accounts at RBI, including 'When Issued' transactions.

\* RBI's sales and purchases include transactions in other offices and transactions on behalf of the State Governments and others.

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

+ Includes purchase of Oil Marketing Companies Government of India Special Bonds (Oil bonds) of ₹ NIL (face value) under Special Market Operation (SMO).

**Note:** Figures in brackets indicate Repo Period.