

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Jul. 8, 2011			For the Week Ended Jul. 15, 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	5	7.7790	8.3013	25	7.6188	8.3992
2012-13	892	7.9201	8.0916	154	7.9915	8.0722
2013-14	95	8.1637	8.2226	—	—	—
2014-15	22	8.2635	8.9582	96	8.2100	8.3376
2015-16	136	8.2859	8.3225	129	8.3082	8.3219
2016-17	298	8.3215	8.3909	1,229	8.1636	8.3851
2017-20	2,428	8.1896	8.8622	4,214	7.8345	8.8789
2020-21	—	—	—	49	7.9480	8.8693
Beyond 2021	40,346	8.3185	8.6598	57,943	7.9709	8.6778
2. State Government Securities	919	8.5337	8.6595	936	7.6236	8.6578
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	2,767	7.6000	8.2059	1,426	7.7296	8.3642
(b) 15 - 91 Days	12,680	7.8000	8.3500	8,434	7.6741	8.1900
(c) 92 - 182 Days	719	8.1800	8.2475	1,891	8.0444	8.2000
(d) 183 - 364 Days	1,316	8.1900	8.2600	2,145	8.1400	8.2400
<b>II. RBI* : Sales</b>	<b>1,674</b>			<b>198</b>		
<b>: Purchases</b>	<b>685</b>			<b>201+</b>		
<b>III. Repo Transactions ✕ (Other than with RBI)</b>						
	<b>Amount</b>	<b>Rates (%PA)</b>	<b>Rates (%PA)</b>	<b>Amount</b>	<b>Rates (%PA)</b>	<b>Rates (%PA)</b>
		<b>Minimum</b>	<b>Maximum</b>		<b>Minimum</b>	<b>Maximum</b>
1. Govt. of India Dated Securities	41,235	1.50 (1)	9.50 (62)	43,672	5.00 (1)	9.25 (15)
2. State Govt. Securities	1,646	7.35 (1)	7.70 (3)	1,636	6.15 (1)	7.50 (3)
3. 91 Day Treasury Bills	24,039	7.20 (1)	7.60 (3)	24,009	7.00 (1)	7.60 (3)
4. 182 Day Treasury Bills	2,731	7.35 (1)	7.50 (3)	6,049	7.40 (3)	7.45 (3)
5. 364 Day Treasury Bills	1,261	5.00 (1)	7.60 (3)	5,576	6.45 (1)	7.50 (3)
<b>IV. RBI : Repo ✕ ^</b>	<b>81,055</b>	<b>—</b>	<b>7.50</b>	<b>1,43,925</b>	<b>—</b>	<b>7.50</b>
<b>: Reverse Repo !</b>	<b>3,020</b>	<b>—</b>	<b>6.50</b>	<b>6,500</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.