

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

(Amount in Rs. crore)

| <i>Item</i>   | For the Week Ended Jan. 5, 2007 |                        |                    | For the Week Ended Jan. 12, 2007 |                        |                    |
|---|---------------------------------|------------------------|--------------------|----------------------------------|------------------------|--------------------|
|   | Amount                          | YTM (%PA) Indicative** |                    | Amount                           | YTM (%PA) Indicative** |                    |
|   |                                 | Minimum                | Maximum            |                                  | Minimum                | Maximum            |
| 1   | 2                               | 3                      | 4                  | 5                                | 6                      | 7                  |
| <b>I. Outright Transactions</b>                       |                                 |                        |                    |                                  |                        |                    |
| 1. Govt. of India Dated Securities                    |                                 |                        |                    |                                  |                        |                    |
| Maturing in the year                                  |                                 |                        |                    |                                  |                        |                    |
| 2006-07   | —                               | —                      | —                  | —                                | —                      | —                  |
| 2007-08   | 106                             | 7.1784                 | 7.3179             | 66                               | 6.8792                 | 7.3145             |
| 2008-09   | 60                              | 8.0009                 | 8.1498             | 585                              | 7.1887                 | 7.9816             |
| 2009-10   | 26                              | 7.4847                 | 7.4847             | 50                               | 7.4300                 | 7.4300             |
| 2010-11   | 57                              | 7.3203                 | 7.5049             | 230                              | 7.4248                 | 7.5073             |
| 2011-12   | 845                             | 7.4029                 | 7.5273             | 1,912                            | 7.4006                 | 7.9609             |
| 2012-15   | 1,749                           | 7.3804                 | 8.0556             | 1,860                            | 7.3831                 | 8.0169             |
| 2015-16   | —                               | —                      | —                  | —                                | —                      | —                  |
| Beyond 2016   | 14,843                          | 7.5062                 | 8.0292             | 18,648                           | 7.4636                 | 8.0235             |
| 2. State Government Securities                        | 261                             | 7.1967                 | 7.8000             | 223                              | 7.1739                 | 7.6690             |
| 3. Treasury Bills (Residual Maturity in Days)         |                                 |                        |                    |                                  |                        |                    |
| (a) Upto 14 Days                                      | 187                             | 6.8998                 | 7.9953             | 286                              | 6.4084                 | 6.7500             |
| (b) 15 - 91 Days                                      | 1,083                           | 6.4758                 | 7.1600             | 875                              | 6.7497                 | 7.2293             |
| (c) 92 - 182 Days                                     | 322                             | 6.8502                 | 7.1999             | 836                              | 6.9599                 | 7.2001             |
| (d) 183 - 364 Days                                    | 865                             | 7.1100                 | 7.2000             | 322                              | 7.0600                 | 7.2100             |
| <b>II. RBI* : Sales</b>                               | <b>322</b>                      |                        |                    | <b>228</b>                       |                        |                    |
| <b>: Purchase</b>                                     | <b>—</b>                        |                        |                    | <b>—</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                    | 31,373                          | 2.00 (1)               | 13.00 (7)          | 34,673                           | 7.00 (1)               | 8.25 (70)          |
| 2. State Govt. Securities                             | 485                             | 6.05 (1)               | 9.70 (31)          | 463                              | 7.25 (1)               | 7.35 (4)           |
| 3. 91 Day Treasury Bills                              | 638                             | 5.50 (1)               | 10.75 (3)          | 308                              | 7.00 (1)               | 7.35 (6)           |
| 4. 182 Day Treasury Bills                             | 516                             | 6.10 (1)               | 9.00 (3)           | —                                | —                      | —                  |
| 5. 364 Day Treasury Bills                             | 960                             | 6.15 (1)               | 7.00 (7)           | 414                              | 7.10 (1)               | 7.25 (3)           |
| <b>IV. RBI: Repo £ ^</b>                              | <b>26,660</b>                   | <b>7.25</b>            | <b>7.25</b>        | <b>92,775</b>                    | <b>7.25</b>            | <b>7.25</b>        |
| <b>: Reverse Repo †</b>                               | <b>42,150</b>                   | <b>6.00</b>            | <b>6.00</b>        | <b>1,390</b>                     | <b>6.00</b>            | <b>6.00</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 also.

\*\* : Minimum and maximum YTM (% 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.