

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

(₹ Billion)

<b>Items</b>	<b>For the Week Ended Dec. 30, 2011</b>			<b>For the Week Ended Jan. 6, 2012</b>		
	<b>Amount</b>	<b>YTM (%PA) Indicative**</b>		<b>Amount</b>	<b>YTM (%PA) Indicative**</b>	
		<b>Minimum</b>	<b>Maximum</b>		<b>Minimum</b>	<b>Maximum</b>
	<b>1</b>	<b>2</b>	<b>3</b>	<b>4</b>	<b>5</b>	<b>6</b>
<b>I. Outright Transactions</b>						
1. Govt. of India Dated Securities						
Maturing in the year						
2011-12	—	—	—	—	—	—
2012-13	3.2	8.2039	8.5816	5.3	8.3243	8.6905
2013-14	—	—	—	0.2	8.0104	8.1222
2014-15	0.1	8.0401	8.0605	0.3	8.2000	8.2000
2015-16	0.4	8.1650	8.2844	7.5	8.1088	8.2871
2016-17	0.3	8.3269	8.4327	4.9	8.2570	8.4922
2017-18	2.3	8.3197	8.5500	12.3	8.3227	8.5507
2018-19	91.2	8.3576	8.6820	81.5	8.3165	8.5799
2019-20	—	—	—	—	—	—
2020-21	10.5	8.5401	9.8318	3.2	9.4234	9.7614
Beyond 2021	639.4	8.3367	8.7722	1,196.7	8.2917	8.9043
2. State Government Securities	6.1	8.5644	8.8752	13.6	8.5200	8.9871
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	8.7	8.1998	8.6178	6.7	8.1500	8.8999
(b) 15 - 91 days	27.1	8.2102	8.6001	38.7	8.2497	8.7004
(c) 92 - 182 days	12.0	8.2613	8.4601	20.8	8.2688	8.5500
(d) 183 - 364 days	17.0	8.1201	8.4000	37.9	8.0000	8.5000
<b>II. RBI* : Sales</b>	<b>1.6</b>			<b>6.8</b>		
<b>: Purchases</b>	<b>97.0</b>			<b>22.1 +</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	298.9	6.25 (1)	9.90 (15)	266.3	7.25 (1)	9.9 (16)
2. State Govt. Securities	14.6	8.50 (1)	9.15 (3)	0.1	8.40 (1)	8.40 (1)
3. 91-Day Treasury Bills	33.5	6.50 (1)	9.10 (3)	53.3	8.39 (1)	8.70 (3)
4. 182-Day Treasury Bills	78.8	8.45 (1)	9.10 (3)	55.3	8.50 (1)	8.80 (3)
5. 364-Day Treasury Bills	41.2	8.45 (1)	9.05 (3)	39.8	8.45 (1)	8.75 (3)
<b>IV: RBI : Repo ✕ ^</b>	<b>6,168.9</b>	<b>8.50</b>	<b>8.50</b>	<b>4,810.8</b>	<b>8.50</b>	<b>8.50</b>
<b>: Reverse Repo !</b>	<b>244.0</b>	<b>7.50</b>	<b>7.50</b>	<b>5.4</b>	<b>7.50</b>	<b>7.50</b>

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

\* RBI's sales, 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 ₹0.05 billion).

✕ Represents 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 Operations (SMO)

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