

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended May 13, 2011			For the Week Ended May 20, 2011		
	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						
2011-12	—	—	—	150	7.7495	7.8398
2012-13	190	8.0250	8.1000	40	8.0902	8.1269
2013-14	210	8.0732	8.2300	45	8.1031	8.1628
2014-15	5	8.0091	8.0091	—	—	—
2015-16	235	8.3152	8.3708	194	8.3295	8.4082
2016-17	949	8.3465	8.4302	405	8.3447	8.4544
2017-20	1,629	7.7029	8.4680	4,001	7.6607	8.4700
2020-21	85	8.0682	8.2942	160	8.2252	8.2954
Beyond 2021	29,415	8.1106	8.6500	26,540	8.2016	8.6488
2. State Government Securities	856	8.2971	8.6484	368	8.5230	8.6381
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	293	7.0995	7.5000	670	7.3992	7.6011
(b) 15 - 91 Days	3,363	7.3500	8.0604	2,724	7.5490	8.1022
(c) 92 - 182 Days	513	7.9999	8.2040	398	8.0646	8.1800
(d) 183 - 364 Days	395	8.1000	8.2000	640	8.0709	8.2947
<b>II. RBI* : Sales</b>	—			<b>63</b>		
<b>: Purchases</b>	—			<b>68+</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	44,770	5.50 (1)	8.60 (14)	47,762	3.00 (1)	8.75 (17)
2. State Govt. Securities	168	6.90 (1)	7.25 (3)	189	6.75 (1)	7.30 (3)
3. 91 Day Treasury Bills	32,084	7.25 (1)	7.30 (3)	30,230	6.90 (1)	7.30 (3)
4. 182 Day Treasury Bills	4,771	7.15 (1)	7.30 (3)	5,245	7.00 (1)	7.30 (3)
5. 364 Day Treasury Bills	5,802	6.90 (1)	7.20 (1)	6,873	4.60 (1)	7.35 (3)
<b>IV. RBI : Repo * ^</b>	<b>3,27,105</b>	<b>—</b>	<b>7.25</b>	<b>2,08,695</b>	<b>—</b>	<b>7.25</b>
<b>: Reverse Repo !</b>	<b>990</b>	<b>—</b>	<b>6.25</b>	<b>1,485</b>	<b>—</b>	<b>6.25</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.