

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Jul. 15, 2011			For the Week Ended Jul. 22, 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	25	7.6188	8.3992	75	7.7537	8.2939
2012-13	154	7.9915	8.0722	60	8.0144	8.0428
2013-14	—	—	—	70	8.1262	8.1750
2014-15	96	8.2100	8.3376	7	8.1916	8.1916
2015-16	129	8.3082	8.3219	141	8.1561	8.2639
2016-17	1,229	8.1636	8.3851	1,238	8.2422	8.3233
2017-20	4,214	7.8345	8.8789	3,749	8.2457	8.8828
2020-21	49	7.9480	8.8693	50	8.8699	8.8699
Beyond 2021	57,943	7.9709	8.6778	46,760	8.2224	8.6048
2. State Government Securities	936	7.6236	8.6578	2,042	8.5147	8.6420
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	1,426	7.7296	8.3642	2,519	7.2400	8.0000
(b) 15 - 91 Days	8,434	7.6741	8.1900	4,841	7.7253	8.1023
(c) 92 - 182 Days	1,891	8.0444	8.2000	1,249	7.9001	8.1823
(d) 183 - 364 Days	2,145	8.1400	8.2400	968	8.1000	8.2360
<b>II. RBI* : Sales</b>	<b>198</b>			<b>42</b>		
: Purchases	<b>201</b>			<b>41 +</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	43,672	5.00 (1)	9.25 (15)	35,429	5.00 (1)	9.75 (90)
2. State Govt. Securities	1,636	6.15 (1)	7.50 (3)	512	7.49 (1)	7.65 (3)
3. 91 Day Treasury Bills	24,009	7.00 (1)	7.60 (3)	20,418	7.40 (1)	7.60 (3)
4. 182 Day Treasury Bills	6,049	7.40 (3)	7.45 (3)	3,557	7.45 (1)	7.60 (3)
5. 364 Day Treasury Bills	5,576	6.45 (1)	7.50 (3)	7,118	7.45 (1)	7.60 (3)
<b>IV. RBI : Repo ✕ ^</b>	<b>1,43,925</b>	<b>—</b>	<b>7.50</b>	<b>2,82,795</b>	<b>—</b>	<b>7.50</b>
: Reverse Repo !	<b>6,500</b>	<b>—</b>	<b>6.50</b>	<b>300</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.