

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Nov. 18, 2011			For the Week Ended Nov. 25, 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	—	—	—	—	—	—
2012-13	451	8.7273	8.8608	560	8.7784	8.8759
2013-14	10	8.6060	8.6060	—	—	—
2014-15	—	—	—	140	8.6000	8.7221
2015-16	21	8.6833	8.7015	227	8.6429	8.7500
2016-17	588	8.7391	9.0136	63	8.7539	8.8029
2017-18	327	8.7301	9.1022	41	8.7769	8.7999
2018-19	5,633	8.7994	9.0611	7,241	8.7842	8.9287
2019-20	25	9.0500	9.0500	—	—	—
2020-21	675	9.0000	9.6814	205	8.9103	9.1318
Beyond 2021	58,042	8.7694	9.3028	34,288	8.7705	9.1723
2. State Government Securities	816	9.0630	9.2340	1,082	9.0993	9.2406
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	819	8.5000	8.8921	334	8.7400	8.8686
(b) 15-91 days	2,365	8.6196	8.8550	1,318	8.6801	8.8696
(c) 92-182 days	1,339	8.7500	8.8600	1,079	8.7000	8.8361
(d) 183-364 days	1,199	8.7158	8.8500	450	8.4967	8.7000
<b>II. RBI* : Sales</b>	<b>66</b>			<b>814</b>		
<b>Purchases</b>	<b>66</b>			<b>10,259 +</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	38,882	7.00 (1)	10.00 (92)	39,015	7.50 (1)	9.40 (15)
2. State Govt. Securities	38	8.50 (1)	10.25 (15)	319	8.30 (1)	8.75 (3)
3. 91-day Treasury Bills	21,492	8.00 (1)	8.75 (3)	20,275	8.45 (1)	8.90 (3)
4. 182-day Treasury Bills	10,200	8.45 (1)	8.90 (3)	8,494	8.45 (1)	8.72 (3)
5. 364-day Treasury Bills	9,014	8.40 (1)	8.70 (3)	10,933	8.45 (1)	8.75 (3)
<b>IV. RBI: Repo ✕ ^</b>	<b>5,00,685</b>	<b>8.50</b>	<b>8.50</b>	<b>6,06,255</b>	<b>8.50</b>	<b>8.50</b>
<b>Reverse Repo !</b>	<b>1,440</b>	<b>7.50</b>	<b>7.50</b>	<b>295</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 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).

✕ 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 Operation (SMO).

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