

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Nov. 25, 2011			For the Week Ended Dec. 2, 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	—	—	—	30	8.9104	8.9104
2012-13	560	8.7784	8.8759	1,168	8.6802	8.9105
2013-14	—	—	—	—	—	—
2014-15	140	8.6000	8.7221	—	—	—
2015-16	227	8.6429	8.7500	431	8.6216	8.7500
2016-17	63	8.7539	8.8029	286	8.6213	8.8051
2017-18	41	8.7769	8.7999	257	8.6699	8.8367
2018-19	7,241	8.7842	8.9287	7,360	8.6258	8.8311
2019-20	—	—	—	—	—	—
2020-21	205	8.9103	9.1318	1,055	9.3752	10.0166
Beyond 2021	34,288	8.7705	9.1723	64,487	8.6818	9.2794
2. State Government Securities	1,082	9.0993	9.2406	643	9.0900	9.2780
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	334	8.7400	8.8686	1,103	8.6506	8.9498
(b) 15-91 days	1,318	8.6801	8.8696	3,923	8.6005	8.9501
(c) 92-182 days	1,079	8.7000	8.8361	2,797	8.4999	8.8799
(d) 183-364 days	450	8.4967	8.7000	4,190	8.2500	8.7500
<b>II. RBI* : Sales</b>	<b>814</b>			<b>74</b>		
<b>Purchases</b>	<b>10,259</b>			<b>5,854 +</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	39,015	7.50 (1)	9.40 (15)	49,990	5.50 (1)	9.40 (15)
2. State Govt. Securities	319	8.30 (1)	8.75 (3)	196	8.40 (1)	8.55 (3)
3. 91-day Treasury Bills	20,275	8.45 (1)	8.90 (3)	19,490	5.00 (1)	8.60 (3)
4. 182-day Treasury Bills	8,494	8.45 (1)	8.72 (3)	15,010	8.00 (1)	8.65 (3)
5. 364-day Treasury Bills	10,933	8.45 (1)	8.75 (3)	11,912	5.00 (1)	8.60 (3)
<b>IV. RBI: Repo ✕ ^</b>	<b>6,06,255</b>	<b>8.50</b>	<b>8.50</b>	<b>4,12,910</b>	<b>8.50</b>	<b>8.50</b>
<b>Reverse Repo !</b>	<b>295</b>	<b>7.50</b>	<b>7.50</b>	<b>5,990</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.