

## 22. Secondary Market Transactions in Government Securities (Face Value)@

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Dec. 16, 2011			For the Week Ended Dec. 23, 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	279	8.4612	8.5600	1,688	8.3761	8.7375
2013-14	50	8.2580	8.2580	—	—	—
2014-15	165	8.2357	8.4190	102	8.0372	8.2500
2015-16	106	8.2510	8.4103	145	8.1085	8.3053
2016-17	756	8.3411	8.4726	1,269	8.2252	8.4001
2017-18	675	8.3529	8.5508	239	8.3134	8.4234
2018-19	6,211	8.3744	8.5008	13,836	8.2925	8.4915
2019-20	20	8.5500	8.5500	25	8.4000	8.4367
2020-21	2,442	9.1984	10.0309	2,554	9.2597	9.8031
Beyond 2021	94,180	8.4041	8.8607	1,09,642	8.2682	8.8019
2. State Government Securities	2,127	8.5485	9.0568	3,422	8.6010	8.9058
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	213	8.4496	8.7000	606	8.3000	8.8009
(b) 15-91 days	4,786	8.2500	8.7504	3,246	8.1978	9.0000
(c) 92-182 days	3,893	8.2500	8.5003	1,336	8.2200	8.4002
(d) 183-364 days	2,218	8.2175	8.4505	2,580	8.1000	8.3001
<b>II. RBI* : Sales</b>	—			—		
<b>Purchases</b>	—			<b>9,280 +</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	41,772	6.50 (1)	9.65 (15)	37,807	7.50 (1)	9.90 (15)
2. State Govt. Securities	297	8.55 (1)	8.55 (1)	535	8.70 (1)	9.26 (3)
3. 91-day Treasury Bills	7,546	7.50 (1)	9.00 (3)	3,552	8.65 (1)	9.40 (3)
4. 182-day Treasury Bills	9,213	7.50 (1)	9.00 (3)	4,937	8.70 (1)	9.41 (3)
5. 364-day Treasury Bills	2,788	8.00 (1)	9.00 (3)	3,561	8.65 (1)	9.41 (3)
<b>IV. RBI: Repo ✕ ^</b>	<b>5,06,530</b>	<b>8.50</b>	<b>8.50</b>	<b>8,33,500</b>	<b>8.50</b>	<b>8.50</b>
<b>Reverse Repo !</b>	<b>775</b>	<b>7.50</b>	<b>7.50</b>	<b>80</b>	<b>7.50</b>	<b>7.50</b>

@ 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.