

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Dec. 2, 2011			For the Week Ended Dec. 9, 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	10	8.8762	8.8762
2012-13	1,168	8.6802	8.9105	416	8.4952	8.6732
2013-14	—	—	—	80	8.3160	8.3905
2014-15	—	—	—	35	8.4071	8.4444
2015-16	431	8.6216	8.7500	77	8.4234	8.5677
2016-17	286	8.6213	8.8051	681	8.3976	8.6199
2017-18	257	8.6699	8.8367	42	8.6228	8.6752
2018-19	7,360	8.6258	8.8311	7,511	8.4494	8.6755
2019-20	—	—	—	—	—	—
2020-21	1,055	9.3752	10.0166	2,057	9.3771	10.0657
Beyond 2021	64,487	8.6818	9.2794	70,451	8.4976	9.1148
2. State Government Securities	643	9.0900	9.2780	2,143	8.9457	9.2135
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	1,103	8.6506	8.9498	470	8.4000	8.8007
(b) 15-91 days	3,923	8.6005	8.9501	3,344	8.3502	8.8500
(c) 92-182 days	2,797	8.4999	8.8799	3,677	8.3865	8.7001
(d) 183-364 days	4,190	8.2500	8.7500	4,915	8.1300	8.4701
<b>II. RBI* : Sales</b>	<b>74</b>			<b>30</b>		
<b>Purchases</b>	<b>5,854</b>			<b>9,123+</b>		
<b>III. Repo Transactions ✕ (Other than with RBI)</b>						
	<b>Amount</b>	<b>Rates (%PA)</b> <b>Minimum</b>	<b>Rates (%PA)</b> <b>Maximum</b>	<b>Amount</b>	<b>Rates (%PA)</b> <b>Minimum</b>	<b>Rates (%PA)</b> <b>Maximum</b>
1. Govt. of India Dated Securities	49,990	5.50 (1)	9.40 (15)	32,011	7.75 (1)	9.40 (17)
2. State Govt. Securities	196	8.40 (1)	8.55 (3)	601	8.40 (1)	9.25 (15)
3. 91-day Treasury Bills	19,490	5.00 (1)	8.60 (3)	8,793	7.75 (1)	8.75 (3)
4. 182-day Treasury Bills	15,010	8.00 (1)	8.65 (3)	5,891	8.40 (1)	8.70 (3)
5. 364-day Treasury Bills	11,912	5.00 (1)	8.60 (3)	3,982	8.15 (1)	8.65 (3)
<b>IV. RBI: Repo ✕ ^</b>	<b>4,12,910</b>	<b>8.50</b>	<b>8.50</b>	<b>3,64,000</b>	<b>8.50</b>	<b>8.50</b>
<b>Reverse Repo †</b>	<b>5,990</b>	<b>7.50</b>	<b>7.50</b>	<b>215</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.