

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

(Amount in ₹ crore)

Item	For the Week Ended Nov. 4, 2011			For the Week Ended Nov. 11, 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	45	8.9111	9.0040	—	—	—
2012-13	525	8.6167	8.7013	20	8.7307	8.7501
2013-14	25	8.5518	8.5880	—	—	—
2014-15	75	8.5900	8.5900	5	8.5840	8.5840
2015-16	75	8.4915	8.6340	20	8.5864	8.6653
2016-17	432	8.7639	8.8975	30	8.8390	8.8963
2017-18	1,697	8.8044	8.9195	460	8.8412	9.0416
2018-19	6,340	8.7427	8.9064	3,630	8.8118	9.0125
2019-20	—	—	—	—	—	—
2020-21	30	8.9065	9.3916	—	—	—
Beyond 2021	46,154	8.8131	9.0271	22,517	8.7300	9.1427
2. State Government Securities	301	8.8682	9.0581	870	8.9616	9.2312
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	112	8.4818	8.6526	60	8.4983	8.6000
(b) 15-91 days	3,821	8.3996	8.6503	1,953	8.3998	8.8672
(c) 92-182 days	792	8.5500	8.6801	530	8.6500	8.8798
(d) 183-364 days	1,449	8.6500	8.7314	485	8.6400	8.8500
<b>II. RBI* : Sales</b>	<b>49</b>			—		
<b>Purchases</b>	<b>50</b>			— +		
<b>III. Repo Transactions ✖ (Other than with RBI)</b>						
	<b>Amount</b>	<b>Rates (%PA) Minimum</b>	<b>Rates (%PA) Maximum</b>	<b>Amount</b>	<b>Rates (%PA) Minimum</b>	<b>Rates (%PA) Maximum</b>
1. Govt. of India Dated Securities	56,087	7.00 (1)	10.25 (15)	16,582	7.50 (1)	10.25 (15)
2. State Govt. Securities	64	8.00 (1)	9.25 (15)	279	8.40 (1)	8.60 (3)
3. 91-day Treasury Bills	18,005	7.50 (1)	8.50 (4)	8,279	8.35 (1)	8.66 (3)
4. 182-day Treasury Bills	6,370	7.50 (1)	8.50 (4)	4,369	8.45 (1)	8.65 (4)
5. 364-day Treasury Bills	12,920	8.00 (1)	8.50 (4)	5,228	8.45 (1)	8.65 (3)
<b>IV. RBI: Repo ✖ ^</b>	<b>2,29,435</b>	—	<b>8.50</b>	<b>3,31,450</b>	—	<b>8.50</b>
<b>Reverse Repo †</b>	<b>15,140</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.