

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Oct. 7, 2011			For the Week Ended Oct. 14, 2011		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
	1	2	3	4	5	6
I. Outright Transactions						
1. Govt. of India Dated Securities						
Maturing in the year						
2011-12	—	—	—	—	—	—
2012-13	64	8.0975	8.4566	372	8.4142	8.5942
2013-14	66	8.1831	8.3627	—	—	—
2014-15	23	8.3220	8.3265	235	8.3499	8.5018
2015-16	180	8.2013	8.9998	95	8.4460	8.5390
2016-17	532	8.3282	8.5201	1,594	8.5738	8.7164
2017-18	166	8.4192	8.5050	280	8.6246	8.7396
2018-19	4,438	8.3401	8.5749	3,375	8.5658	8.7738
2019-20	10	8.4000	8.4203	—	—	—
2020-21	750	8.9873	9.1942	480	8.9883	9.2042
Beyond 2021	35,442	8.3310	8.8125	45,276	8.5643	8.9917
2. State Government Securities	1,123	8.6205	9.0003	858	8.8307	8.9761
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	1,877	8.0728	8.2600	1,267	8.2000	8.4008
(b) 15-91 days	3,428	8.1796	8.4498	2,241	8.1763	8.4782
(c) 92-182 days	370	8.2500	8.4001	900	8.4501	8.5800
(d) 183-364 days	1,480	8.3300	8.5067	995	8.4775	8.6300
II. RBI* : Sales	189			43		
Purchases	190			46+		
III. Repo Transactions [⊗] (Other than with RBI)						
	Amount	Rates (%PA)	Rates (%PA)	Amount	Rates (%PA)	Rates (%PA)
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	46,463	4.00 (1)	10.00 (17)	44,427	6.75 (1)	10.00 (31)
2. State Govt. Securities	551	7.25 (1)	8.25 (3)	304	8.23 (1)	9.00 (14)
3. 91-day Treasury Bills	13,165	6.90 (1)	8.25 (3)	10,933	7.95 (1)	8.30 (3)
4. 182-day Treasury Bills	6,213	7.30 (1)	8.32 (3)	5,501	8.10 (1)	8.30 (3)
5. 364-day Treasury Bills	8,171	7.25 (1)	8.20 (3)	11,751	8.10 (1)	8.30 (3)
IV. RBI: Repo [⊗] ^	45,450	—	8.25	3,09,280	—	8.25
Reverse Repo !	64,040	—	7.25	1,855	—	7.25

[@] 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.