

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Nov. 11, 2011			For the Week Ended Nov. 18, 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	20	8.7307	8.7501	451	8.7273	8.8608
2013-14	—	—	—	10	8.6060	8.6060
2014-15	5	8.5840	8.5840	—	—	—
2015-16	20	8.5864	8.6653	21	8.6833	8.7015
2016-17	30	8.8390	8.8963	588	8.7391	9.0136
2017-18	460	8.8412	9.0416	327	8.7301	9.1022
2018-19	3,630	8.8118	9.0125	5,633	8.7994	9.0611
2019-20	—	—	—	25	9.0500	9.0500
2020-21	—	—	—	675	9.0000	9.6814
Beyond 2021	22,517	8.7300	9.1427	58,042	8.7694	9.3028
2. State Government Securities	870	8.9616	9.2312	816	9.0630	9.2340
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	60	8.4983	8.6000	819	8.5000	8.8921
(b) 15-91 days	1,953	8.3998	8.8672	2,365	8.6196	8.8550
(c) 92-182 days	530	8.6500	8.8798	1,339	8.7500	8.8600
(d) 183-364 days	485	8.6400	8.8500	1,199	8.7158	8.8500
II. RBI* : Sales	30			66		
Purchases	30			66 +		
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	16,582	7.50 (1)	10.25 (15)	38,882	7.00 (1)	10.00 (92)
2. State Govt. Securities	279	8.40 (1)	8.60 (3)	38	8.50 (1)	10.25 (15)
3. 91-day Treasury Bills	8,279	8.35 (1)	8.66 (3)	21,492	8.00 (1)	8.75 (3)
4. 182-day Treasury Bills	4,369	8.45 (1)	8.65 (4)	10,200	8.45 (1)	8.90 (3)
5. 364-day Treasury Bills	5,228	8.45 (1)	8.65 (3)	9,014	8.40 (1)	8.70 (3)
IV. RBI: Repo ✕ ^	3,31,450	—	8.50	5,00,685	—	8.50
Reverse Repo !	—	—	—	1,440	—	7.50

[@] 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 (% 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.