

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Oct. 14, 2011			For the Week Ended Oct. 21, 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	372	8.4142	8.5942	1,133	8.4428	8.6174
2013-14	—	—	—	—	—	—
2014-15	235	8.3499	8.5018	86	8.5415	8.6432
2015-16	95	8.4460	8.5390	16	8.5751	8.5804
2016-17	1,594	8.5738	8.7164	990	8.7131	8.7676
2017-18	280	8.6246	8.7396	36	8.7457	8.7457
2018-19	3,375	8.5658	8.7738	5,175	8.7263	8.8494
2019-20	—	—	—	—	—	—
2020-21	480	8.9883	9.2042	11	9.2897	9.2914
Beyond 2021	45,276	8.5643	8.9917	47,895	8.7217	9.0869
2. State Government Securities	858	8.8307	8.9761	1,071	8.8668	9.0900
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	1,267	8.2000	8.4008	596	8.1500	8.4287
(b) 15-91 days	2,241	8.1763	8.4782	2,927	8.2500	8.7504
(c) 92-182 days	900	8.4501	8.5800	173	8.4998	8.6001
(d) 183-364 days	995	8.4775	8.6300	1,077	8.5233	8.6840
II. RBI* : Sales	43			230		
Purchases	46			192 +		
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	44,427	6.75 (1)	10.00 (31)	50,861	6.85 (1)	9.35 (90)
2. State Govt. Securities	304	8.23 (1)	9.00 (14)	96	8.15 (1)	8.25 (3)
3. 91-day Treasury Bills	10,933	7.95 (1)	8.30 (3)	24,055	6.75 (1)	8.65 (3)
4. 182-day Treasury Bills	5,501	8.10 (1)	8.30 (3)	5,233	8.10 (1)	8.30 (3)
5. 364-day Treasury Bills	11,751	8.10 (1)	8.30 (3)	11,809	8.10 (1)	8.50 (3)
IV. RBI: Repo ✕ ^	3,09,280	—	8.25	3,08,720	—	8.25
Reverse Repo !	1,855	—	7.25	1,305	—	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.