

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Oct. 28, 2011			For the Week Ended Nov. 4, 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	—	—	—	45	8.9111	9.0040
2012-13	1,008	8.6143	8.7134	525	8.6167	8.7013
2013-14	—	—	—	25	8.5518	8.5880
2014-15	—	—	—	75	8.5900	8.5900
2015-16	75	8.5024	9.1849	75	8.4915	8.6340
2016-17	267	8.6901	8.7787	432	8.7639	8.8975
2017-18	5	8.8014	8.8014	1,697	8.8044	8.9195
2018-19	1,749	8.6779	8.8298	6,340	8.7427	8.9064
2019-20	—	—	—	—	—	—
2020-21	—	—	—	30	8.9065	9.3916
Beyond 2021	23,981	8.6711	9.0008	46,154	8.8131	9.0271
2. State Government Securities	228	8.9594	9.0586	301	8.8682	9.0581
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	315	8.3000	8.4950	112	8.4818	8.6526
(b) 15-91 days	2,303	8.3499	8.6600	3,821	8.3996	8.6503
(c) 92-182 days	591	8.5489	8.7050	792	8.5500	8.6801
(d) 183-364 days	494	8.5557	8.6500	1,449	8.6500	8.7314
II. RBI* : Sales	248			49		
Purchases	288			50+		
III. Repo Transactions ✕ (Other than with RBI)						
	Amount	Rates (%PA) Minimum	Rates (%PA) Maximum	Amount	Rates (%PA) Minimum	Rates (%PA) Maximum
1. Govt. of India Dated Securities	28,248	7.00 (1)	10.25 (17)	56,087	7.00 (1)	10.25 (15)
2. State Govt. Securities	35	8.30 (1)	9.00 (15)	64	8.00 (1)	9.25 (15)
3. 91-day Treasury Bills	10,047	8.10 (1)	8.50 (3)	18,005	7.50 (1)	8.50 (4)
4. 182-day Treasury Bills	2,237	8.20 (1)	8.50 (3)	6,370	7.50 (1)	8.50 (4)
5. 364-day Treasury Bills	7,054	8.20 (1)	8.50 (3)	12,920	8.00 (1)	8.50 (4)
IV. RBI: Repo ✕ ^	2,66,860	8.25	8.50	2,29,435	—	8.50
Reverse Repo !	1,075	7.25	7.50	15,140	—	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'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.