

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Oct. 21, 2011			For the Week Ended Oct. 28, 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	1,133	8.4428	8.6174	1,008	8.6143	8.7134
2013-14	—	—	—	—	—	—
2014-15	86	8.5415	8.6432	—	—	—
2015-16	16	8.5751	8.5804	75	8.5024	9.1849
2016-17	990	8.7131	8.7676	267	8.6901	8.7787
2017-18	36	8.7457	8.7457	5	8.8014	8.8014
2018-19	5,175	8.7263	8.8494	1,749	8.6779	8.8298
2019-20	—	—	—	—	—	—
2020-21	11	9.2897	9.2914	—	—	—
Beyond 2021	47,895	8.7217	9.0869	23,981	8.6711	9.0008
2. State Government Securities	1,071	8.8668	9.0900	228	8.9594	9.0586
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	596	8.1500	8.4287	315	8.3000	8.4950
(b) 15-91 days	2,927	8.2500	8.7504	2,303	8.3499	8.6600
(c) 92-182 days	173	8.4998	8.6001	591	8.5489	8.7050
(d) 183-364 days	1,077	8.5233	8.6840	494	8.5557	8.6500
II. RBI* : Sales	230			248		
Purchases	192			288 +		
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	50,861	6.85 (1)	9.35 (90)	28,248	7.00 (1)	10.25 (17)
2. State Govt. Securities	96	8.15 (1)	8.25 (3)	35	8.30 (1)	9.00 (15)
3. 91-day Treasury Bills	24,055	6.75 (1)	8.65 (3)	10,047	8.10 (1)	8.50 (3)
4. 182-day Treasury Bills	5,233	8.10 (1)	8.30 (3)	2,237	8.20 (1)	8.50 (3)
5. 364-day Treasury Bills	11,809	8.10 (1)	8.50 (3)	7,054	8.20 (1)	8.50 (3)
IV. RBI: Repo ✕ ^	3,08,720	—	8.25	2,66,860	8.25	8.50
Reverse Repo !	1,305	—	7.25	1,075	7.25	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.