

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Aug. 19, 2011			For the Week Ended Aug. 26, 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	42	8.1085	8.2500	86	8.1517	8.2226
2013-14	31	8.2154	8.2933	193	8.1400	8.4296
2014-15	1	—	—	100	8.1300	8.1500
2015-16	49	8.1708	8.3032	135	8.1667	8.2220
2016-17	436	8.2165	8.3322	1,831	8.2197	8.3124
2017-18	—	—	—	90	8.2586	8.4888
2018-19	2,440	8.2531	8.5630	5,237	8.2382	8.3254
2019-20	253	8.3693	8.8653	334	8.3448	8.8840
2020-21	5	8.9598	8.9598	20	9.0079	9.0328
Beyond 2021	36,444	8.2323	8.5905	72,435	8.2055	8.5988
2. State Government Securities	610	8.4983	8.6000	806	8.4546	8.6599
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	416	6.0011	8.1500	940	8.0391	8.2473
(b) 15-91 days	2,115	8.0692	8.3528	3,218	8.0000	8.3528
(c) 92-182 days	730	8.3200	8.3780	778	8.2944	8.3502
(d) 183-364 days	670	8.1000	8.3000	90	8.2701	8.3200
II. RBI* : Sales	169			11		
Purchases	170			5+		
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	30,350	5.50 (1)	9.75 (17)	58,850	5.00 (1)	9.75 (20)
2. State Govt. Securities	152	7.97 (1)	8.05 (4)	364	7.11 (1)	8.05 (3)
3. 91-day Treasury Bills	16,318	7.95 (1)	8.05 (5)	25,645	7.85 (1)	8.20 (3)
4. 182-day Treasury Bills	5,866	7.85 (1)	8.05 (4)	8,591	7.85 (1)	8.10 (3)
5. 364-day Treasury Bills	2,874	7.95 (1)	8.05 (4)	7,334	7.25 (1)	8.30 (3)
IV. RBI: Repo * ^	1,36,585	—	8.00	1,92,810	—	8.00
Reverse Repo !	2,935	—	7.00	7,505	—	7.00

@ 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.