

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

(Amount in ₹ crore)

Item	For the Week Ended Sep. 23, 2011			For the Week Ended Sep. 30, 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	10	8.4483	8.4483	—	—	—
2012-13	135	8.1947	8.4051	646	8.2812	8.5584
2013-14	132	8.2574	8.3204	155	8.2366	8.2700
2014-15	45	8.2680	8.3147	43	8.2060	8.2800
2015-16	186	8.2466	8.3533	120	8.2782	8.9389
2016-17	488	8.0656	8.3613	439	8.2976	8.3153
2017-18	12	8.3369	8.3369	122	8.3242	8.3286
2018-19	2.603	8.3007	8.3735	3.391	8.3018	8.3509
2019-20	20	8.2775	8.3463	—	—	—
2020-21	125	9.0438	9.2103	350	8.9948	8.9948
Beyond 2021	51.378	8.1155	9.4027	39.076	8.2817	8.7218
2. State Government Securities	835	8.2165	8.7278	270	8.5708	8.6444
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	217	8.1204	8.4190	292	8.2017	8.3464
(b) 15-91 days	5.733	8.0992	8.4364	5.019	8.1250	8.4364
(c) 92-182 days	85	8.3601	8.4200	540	8.3001	8.4651
(d) 183-364 days	1.234	8.3600	8.4595	632	8.3801	8.4300
II. RBI* : Sales	116			3		
Purchases	117			— +		
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	60.092	5.00 (1)	10.00 (62)	32.388	7.50 (1)	10.25 (15)
2. State Govt. Securities	692	8.16 (1)	8.30 (3)	710	8.23 (1)	8.30 (4)
3. 91-day Treasury Bills	12.439	6.00 (1)	8.40 (3)	6.125	7.95 (1)	8.35 (4)
4. 182-day Treasury Bills	6.904	6.00 (1)	8.30 (3)	2.844	8.20 (1)	8.35 (4)
5. 364-day Treasury Bills	9.378	8.15 (1)	8.28 (3)	7.689	8.00 (1)	8.30 (4)
IV. RBI: Repo ✕ ^	2,93,215	—	8.25	3,12,275	—	8.25
Reverse Repo !	15,880	—	7.25	12,965	—	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.