

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Aug. 26, 2011			For the Week Ended Sep. 2, 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	—	—	—	20	8.0905	8.5541
2012-13	86	8.1517	8.2226	34	8.1344	8.2092
2013-14	193	8.1400	8.4296	495	8.1755	8.8364
2014-15	100	8.1300	8.1500	—	—	—
2015-16	135	8.1667	8.2220	266	8.2106	8.8026
2016-17	1,831	8.2197	8.3124	416	8.2655	8.7677
2017-18	90	8.2586	8.4888	20	8.2746	8.3265
2018-19	5,237	8.2382	8.3254	1,890	8.2857	8.6057
2019-20	334	8.3448	8.8840	449	8.5756	8.5874
2020-21	20	9.0079	9.0328	5	9.0174	9.0174
Beyond 2021	72,435	8.2055	8.5988	34,714	8.2326	8.5920
2. State Government Securities	806	8.4546	8.6599	158	8.5159	8.6976
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	940	8.0391	8.2473	355	7.8526	8.1995
(b) 15-91 days	3,218	8.0000	8.3528	2,389	8.2098	8.3946
(c) 92-182 days	778	8.2944	8.3502	1,139	8.2011	8.3998
(d) 183-364 days	90	8.2701	8.3200	499	8.2551	8.3399
II. RBI* : Sales	11			335		
Purchases	5			340+		
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	58,850	5.00 (1)	9.75 (20)	31,067	3.00 (1)	9.75 (17)
2. State Govt. Securities	364	7.11 (1)	8.05 (3)	80	7.98 (1)	8.05 (3)
3. 91-day Treasury Bills	25,645	7.85 (1)	8.20 (3)	12,504	7.95 (1)	8.20 (3)
4. 182-day Treasury Bills	8,591	7.85 (1)	8.10 (3)	4,432	7.85 (1)	8.15 (3)
5. 364-day Treasury Bills	7,334	7.25 (1)	8.30 (3)	8,662	8.00 (1)	8.15 (3)
IV. RBI: Repo ✕ ^	1,92,810	—	8.00	1,44,965	—	8.00
Reverse Repo !	7,505	—	7.00	1,805	—	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.