

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Jul. 29, 2011			For the Week Ended Aug. 5, 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	225	8.0425	8.5550	350	8.2235	8.3838
2013-14	45	8.1332	8.1332	85	8.3138	8.3300
2014-15	5	8.3120	8.3120	10	8.3226	8.3226
2015-16	320	8.3777	8.4405	94	8.3848	8.4136
2016-17	1,101	8.2943	8.4499	490	8.2703	8.4616
2017-18	10	8.3225	8.4263	50	8.4219	8.4913
2018-19	2,013	8.3079	8.4859	4,012	8.4204	8.6521
2019-20	859	8.5900	8.6850	669	8.4490	8.8790
2020-21	45	8.3429	8.8348	50	8.4510	8.8434
Beyond 2021	50,878	8.2809	9.1832	46,213	8.3886	8.7289
2. State Government Securities	256	8.5112	8.6957	427	8.5747	8.6851
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	2,653	7.9422	8.3006	1,254	7.6142	8.3521
(b) 15 - 91 Days	4,330	7.9109	8.6007	4,551	7.8103	8.4000
(c) 92 - 182 Days	345	8.1000	8.1319	620	8.4215	8.4651
(d) 183 - 364 Days	1,052	8.0855	8.4949	1,400	8.4200	8.4800
II. RBI* : Sales	—			197		
: Purchases	—			196+		
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	36,719	3.00 (1)	9.75 (91)	36,549	5.50 (1)	8.20 (4)
2. State Govt. Securities	709	7.24 (1)	8.15 (3)	428	7.97 (1)	8.05 (4)
3. 91 Day Treasury Bills	26,215	3.50 (1)	8.15 (3)	28,025	7.50 (1)	8.11 (4)
4. 182 Day Treasury Bills	4,960	4.75 (1)	8.07 (3)	4,380	7.95 (1)	8.05 (4)
5. 364 Day Treasury Bills	6,177	5.50 (1)	8.00 (3)	5,802	7.70 (1)	8.07 (4)
IV. RBI : Repo ✕ ^	2,58,715	7.50	8.00	1,30,880	—	8.00
: Reverse Repo !	3,000	6.50	7.00	300	—	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).

✕ Represent 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.