

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Sep. 30, 2011			For the Week Ended Oct. 7, 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	646	8.2812	8.5584	64	8.0975	8.4566
2013-14	155	8.2366	8.2700	66	8.1831	8.3627
2014-15	43	8.2060	8.2800	23	8.3220	8.3265
2015-16	120	8.2782	8.9389	180	8.2013	8.9998
2016-17	439	8.2976	8.3153	532	8.3282	8.5201
2017-18	122	8.3242	8.3286	166	8.4192	8.5050
2018-19	3,391	8.3018	8.3509	4,438	8.3401	8.5749
2019-20	—	—	—	10	8.4000	8.4203
2020-21	350	8.9948	8.9948	750	8.9873	9.1942
Beyond 2021	39,076	8.2817	8.7218	35,442	8.3310	8.8125
2. State Government Securities	270	8.5708	8.6444	1,123	8.6205	9.0003
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	292	8.2017	8.3464	1,877	8.0728	8.2600
(b) 15-91 days	5,019	8.1250	8.4364	3,428	8.1796	8.4498
(c) 92-182 days	540	8.3001	8.4651	370	8.2500	8.4001
(d) 183-364 days	632	8.3801	8.4300	1,480	8.3300	8.5067
II. RBI* : Sales	3			189		
Purchases	—			190 +		
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	32,388	7.50 (1)	10.25 (15)	46,463	4.00 (1)	10.00 (17)
2. State Govt. Securities	710	8.23 (1)	8.30 (4)	551	7.25 (1)	8.25 (3)
3. 91-day Treasury Bills	6,125	7.95 (1)	8.35 (4)	13,165	6.90 (1)	8.25 (3)
4. 182-day Treasury Bills	2,844	8.20 (1)	8.35 (4)	6,213	7.30 (1)	8.32 (3)
5. 364-day Treasury Bills	7,689	8.00 (1)	8.30 (4)	8,171	7.25 (1)	8.20 (3)
IV. RBI: Repo ✕ ^	3,12,275	—	8.25	45,450	—	8.25
Reverse Repo †	12,965	—	7.25	64,040	—	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.