

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Sep. 2, 2011			For the Week Ended Sep. 9, 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	210	8.0476	8.4121
2012-13	34	8.1344	8.2092	166	8.1824	8.2126
2013-14	495	8.1755	8.8364	310	8.1588	8.2038
2014-15	—	—	—	75	8.1983	8.2026
2015-16	266	8.2106	8.8026	270	8.2147	8.2742
2016-17	416	8.2655	8.7677	997	8.2513	8.3602
2017-18	20	8.2746	8.3265	2,277	8.3008	8.5386
2018-19	1,890	8.2857	8.6057	2,106	8.2934	8.6203
2019-20	449	8.5756	8.5874	1,073	8.4535	9.0334
2020-21	5	9.0174	9.0174	45	9.1789	9.1959
Beyond 2021	34,714	8.2326	8.5920	60,883	8.2585	8.6692
2. State Government Securities	158	8.5159	8.6976	587	8.5254	8.6163
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	355	7.8526	8.1995	2,188	8.0000	8.5957
(b) 15-91 days	2,389	8.2098	8.3946	3,749	8.0903	8.3948
(c) 92-182 days	1,139	8.2011	8.3998	190	8.3199	8.3899
(d) 183-364 days	499	8.2551	8.3399	1,940	8.2500	8.4200
II. RBI* : Sales	335			162		
Purchases	340			164+		
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	31,067	3.00 (1)	9.75 (17)	62,491	6.00 (1)	9.75 (17)
2. State Govt. Securities	80	7.98 (1)	8.05 (3)	192	7.00 (1)	8.02 (3)
3. 91-day Treasury Bills	12,504	7.95 (1)	8.20 (3)	18,165	5.00 (1)	8.05 (3)
4. 182-day Treasury Bills	4,432	7.85 (1)	8.15 (3)	5,279	7.50 (1)	8.05 (3)
5. 364-day Treasury Bills	8,662	8.00 (1)	8.15 (3)	14,450	7.00 (1)	8.02 (3)
IV. RBI: Repo ✕ ^	1,44,965	—	8.00	88,705	—	8.00
Reverse Repo !	1,805	—	7.00	12,670	—	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.