

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Aug. 5, 2011			For the Week Ended Aug. 12, 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	—	—	—	1	—	—
2012-13	350	8.2235	8.3838	350	8.0950	8.3590
2013-14	85	8.3138	8.3300	46	8.1245	8.1516
2014-15	10	8.3226	8.3226	251	8.0916	8.4325
2015-16	94	8.3848	8.4136	220	8.0899	8.3711
2016-17	490	8.2703	8.4616	3,344	8.1720	8.5097
2017-18	50	8.4219	8.4913	52	8.2574	8.3336
2018-19	4,012	8.4204	8.6521	7,860	8.1741	8.6636
2019-20	669	8.4490	8.8790	1,708	8.3097	9.3314
2020-21	50	8.4510	8.8434	550	8.8851	8.9587
Beyond 2021	46,213	8.3886	8.7289	1,04,625	8.1441	8.7099
2. State Government Securities	427	8.5747	8.6851	839	8.4400	8.6488
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	1,254	7.6142	8.3521	1,319	7.9000	8.3000
(b) 15 - 91 Days	4,551	7.8103	8.4000	4,565	8.0199	8.3900
(c) 92 - 182 Days	620	8.4215	8.4651	165	8.1500	8.1500
(d) 183 - 364 Days	1,400	8.4200	8.4800	1,025	8.0200	8.3500
II. RBI* : Sales	197			22		
: Purchases	196			22+		
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	36,549	5.50 (1)	8.20 (4)	41,990	3.00 (1)	9.75 (15)
2. State Govt. Securities	428	7.97 (1)	8.05 (4)	203	7.00 (1)	8.10 (4)
3. 91 Day Treasury Bills	28,025	7.50 (1)	8.11 (4)	32,595	3.00 (1)	8.14 (4)
4. 182 Day Treasury Bills	4,380	7.95 (1)	8.05 (4)	5,083	3.05 (1)	8.10 (4)
5. 364 Day Treasury Bills	5,802	7.70 (1)	8.07 (4)	6,337	3.00 (1)	8.10 (4)
IV. RBI : Repo ✖ ^	1,30,880	—	8.00	2,18,355	—	8.00
: Reverse Repo †	300	—	7.00	2,820	—	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.