

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Sep. 9, 2011			For the Week Ended Sep. 16, 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	210	8.0476	8.4121	—	—	—
2012-13	166	8.1824	8.2126	143	8.0173	8.5045
2013-14	310	8.1588	8.2038	100	8.1796	8.2686
2014-15	75	8.1983	8.2026	55	8.0590	8.4181
2015-16	270	8.2147	8.2742	211	8.1070	8.4037
2016-17	997	8.2513	8.3602	1,883	8.1951	8.3610
2017-18	2,277	8.3008	8.5386	188	8.2904	8.4497
2018-19	2,106	8.2934	8.6203	2,728	8.2916	8.3666
2019-20	1,073	8.4535	9.0334	5	8.4480	8.4480
2020-21	45	9.1789	9.1959	320	8.9015	9.2292
Beyond 2021	60,883	8.2585	8.6692	58,152	7.9420	8.6398
2. State Government Securities	587	8.5254	8.6163	977	8.3540	8.7070
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	2,188	8.0000	8.5957	1,210	7.9671	8.4517
(b) 15-91 days	3,749	8.0903	8.3948	2,965	8.0500	8.6808
(c) 92-182 days	190	8.3199	8.3899	970	8.3000	8.3998
(d) 183-364 days	1,940	8.2500	8.4200	606	8.2601	8.3636
II. RBI* : Sales	162			—		
Purchases	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	62,491	6.00 (1)	9.75 (17)	45,518	7.00 (1)	10.25 (15)
2. State Govt. Securities	192	7.00 (1)	8.02 (3)	129	7.98 (1)	8.05 (3)
3. 91-day Treasury Bills	18,165	5.00 (1)	8.05 (3)	9,891	7.95 (1)	8.10 (3)
4. 182-day Treasury Bills	5,279	7.50 (1)	8.05 (3)	7,633	7.90 (1)	8.05 (3)
5. 364-day Treasury Bills	14,450	7.00 (1)	8.02 (3)	11,018	7.90 (1)	8.08 (3)
IV. RBI: Repo * ^	88,705	—	8.00	3,52,675	8.00	8.25
Reverse Repo !	12,670	—	7.00	240	7.00	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.