

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

(Amount in ₹ crore)

Item	For the Week Ended Dec. 9, 2011			For the Week Ended Dec. 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	10	8.8762	8.8762	—	—	—
2012-13	416	8.4952	8.6732	279	8.4612	8.5600
2013-14	80	8.3160	8.3905	50	8.2580	8.2580
2014-15	35	8.4071	8.4444	165	8.2357	8.4190
2015-16	77	8.4234	8.5677	106	8.2510	8.4103
2016-17	681	8.3976	8.6199	756	8.3411	8.4726
2017-18	42	8.6228	8.6752	675	8.3529	8.5508
2018-19	7,511	8.4494	8.6755	6,211	8.3744	8.5008
2019-20	—	—	—	20	8.5500	8.5500
2020-21	2,057	9.3771	10.0657	2,442	9.1984	10.0309
Beyond 2021	70,451	8.4976	9.1148	94,180	8.4041	8.8607
2. State Government Securities	2,143	8.9457	9.2135	2,127	8.5485	9.0568
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	470	8.4000	8.8007	213	8.4496	8.7000
(b) 15-91 days	3,344	8.3502	8.8500	4,786	8.2500	8.7504
(c) 92-182 days	3,677	8.3865	8.7001	3,893	8.2500	8.5003
(d) 183-364 days	4,915	8.1300	8.4701	2,218	8.2175	8.4505
II. RBI* : Sales	30			—		
Purchases	9,123			— +		
III. Repo Transactions ✕ (Other than with RBI)						
	Amount	Rates (%PA) Minimum	Rates (%PA) Maximum	Amount	Rates (%PA) Minimum	Rates (%PA) Maximum
1. Govt. of India Dated Securities	32,011	7.75 (1)	9.40 (17)	41,772	6.50 (1)	9.65 (15)
2. State Govt. Securities	601	8.40 (1)	9.25 (15)	297	8.55 (1)	8.55 (1)
3. 91-day Treasury Bills	8,793	7.75 (1)	8.75 (3)	7,546	7.50 (1)	9.00 (3)
4. 182-day Treasury Bills	5,891	8.40 (1)	8.70 (3)	9,213	7.50 (1)	9.00 (3)
5. 364-day Treasury Bills	3,982	8.15 (1)	8.65 (3)	2,788	8.00 (1)	9.00 (3)
IV. RBI: Repo ✕ ^	3,64,000	8.50	8.50	5,06,530	8.50	8.50
Reverse Repo !	215	7.50	7.50	775	7.50	7.50

@ 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.