

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Sep. 16, 2011			For the Week Ended Sep. 23, 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	8.4483	8.4483
2012-13	143	8.0173	8.5045	135	8.1947	8.4051
2013-14	100	8.1796	8.2686	132	8.2574	8.3204
2014-15	55	8.0590	8.4181	45	8.2680	8.3147
2015-16	211	8.1070	8.4037	186	8.2466	8.3533
2016-17	1,883	8.1951	8.3610	488	8.0656	8.3613
2017-18	188	8.2904	8.4497	12	8.3369	8.3369
2018-19	2,728	8.2916	8.3666	2,603	8.3007	8.3735
2019-20	5	8.4480	8.4480	20	8.2775	8.3463
2020-21	320	8.9015	9.2292	125	9.0438	9.2103
Beyond 2021	58,152	7.9420	8.6398	51,378	8.1155	9.4027
2. State Government Securities	977	8.3540	8.7070	835	8.2165	8.7278
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	1,210	7.9671	8.4517	217	8.1204	8.4190
(b) 15-91 days	2,965	8.0500	8.6808	5,733	8.0992	8.4364
(c) 92-182 days	970	8.3000	8.3998	85	8.3601	8.4200
(d) 183-364 days	606	8.2601	8.3636	1,234	8.3600	8.4595
II. RBI* : Sales	—			116		
Purchases	—			117 +		
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	45,518	7.00 (1)	10.25 (15)	60,092	5.00 (1)	10.00 (62)
2. State Govt. Securities	129	7.98 (1)	8.05 (3)	692	8.16 (1)	8.30 (3)
3. 91-day Treasury Bills	9,891	7.95 (1)	8.10 (3)	12,439	6.00 (1)	8.40 (3)
4. 182-day Treasury Bills	7,633	7.90 (1)	8.05 (3)	6,904	6.00 (1)	8.30 (3)
5. 364-day Treasury Bills	11,018	7.90 (1)	8.08 (3)	9,378	8.15 (1)	8.28 (3)
IV. RBI: Repo ✕ ^	3,52,675	8.00	8.25	2,93,215	—	8.25
Reverse Repo !	240	7.00	7.25	15,880	—	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.