

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Mar. 18, 2011			For the Week Ended Mar. 25, 2011		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
1	2	3	4	5	6	7
I. Outright Transactions						
1. Govt. of India Dated Securities						
Maturing in the year						
2010-11	—	—	—	—	—	—
2011-12	343	7.3071	7.4500	57	7.6751	7.7075
2012-13	423	7.4344	7.7000	192	7.4838	7.6397
2013-14	45	7.6541	7.6541	258	7.6541	7.6915
2014-15	50	7.9541	7.9600	26	7.9700	7.9700
2015-16	1,767	7.8559	8.2464	602	7.9190	7.9609
2016-19	2,878	7.8551	7.9983	1,559	7.9231	8.0904
2019-20	824	7.7754	8.1003	631	7.7913	8.1500
Beyond 2020	33,891	7.8987	8.4894	25,719	7.8987	8.4894
2. State Government Securities	1,350	7.8000	8.4775	965	8.3155	8.4652
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	190	6.2729	7.0093	882	6.2748	7.2481
(b) 15 - 91 Days	2,827	6.3926	7.2500	3,246	6.7713	7.3105
(c) 92 - 182 Days	320	7.3000	7.4680	484	7.2000	7.3499
(d) 183 - 364 Days	1,133	7.3000	7.5971	841	7.5600	7.6288
II. RBI* : Sales	—			80		
: Purchases	—			77+		
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	57,913	4.00 (1)	7.65 (14)	67,926	1.00 (1)	8.40 (15)
2. State Govt. Securities	139	6.48 (1)	6.51 (1)	87	6.70 (1)	6.74 (1)
3. 91 Day Treasury Bills	9,423	6.50 (1)	6.82 (3)	14,920	1.75 (1)	6.85 (3)
4. 182 Day Treasury Bills	595	6.55 (1)	6.85 (3)	2,485	6.15 (3)	6.90 (3)
5. 364 Day Treasury Bills	1,304	6.45 (1)	6.85 (3)	4,222	5.10 (1)	6.85 (3)
IV. RBI : Repo ✕ ^	6,32,735	6.50	6.75	3,53,275	—	6.75
: Reverse Repo !	2,420	5.50	5.75	8,580	—	5.75

[@] 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.