

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended May 20, 2011			For the Week Ended May 27, 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						
2011-12	150	7.7495	7.8398	110	7.6499	8.4001
2012-13	40	8.0902	8.1269	610	8.0982	8.2035
2013-14	45	8.1031	8.1628	55	8.1707	8.1707
2014-15	—	—	—	1	—	—
2015-16	194	8.3295	8.4082	656	8.3812	8.4445
2016-17	405	8.3447	8.4544	2,025	8.4587	8.7337
2017-20	4,001	7.6607	8.4700	2,487	7.7150	8.6813
2020-21	160	8.2252	8.2954	85	8.2828	8.2910
Beyond 2021	26,540	8.2016	8.6488	30,900	8.3136	8.6565
2. State Government Securities	368	8.5230	8.6381	649	8.5584	8.7241
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	670	7.3992	7.6011	200	7.4840	7.5015
(b) 15 - 91 Days	2,724	7.5490	8.1022	5,614	7.4500	8.1502
(c) 92 - 182 Days	398	8.0646	8.1800	829	8.1800	8.2692
(d) 183 - 364 Days	640	8.0709	8.2947	1,910	8.2161	8.3500
II. RBI* : Sales	63			87		
: Purchases	68			86+		
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	47,762	3.00 (1)	8.75 (17)	42,350	5.50 (1)	8.75 (17)
2. State Govt. Securities	189	6.75 (1)	7.30 (3)	423	7.24 (1)	7.30 (3)
3. 91 Day Treasury Bills	30,230	6.90 (1)	7.30 (3)	31,647	6.50 (1)	7.36 (3)
4. 182 Day Treasury Bills	5,245	7.00 (1)	7.30 (3)	7,339	7.20 (1)	7.35 (3)
5. 364 Day Treasury Bills	6,873	4.60 (1)	7.35 (3)	8,457	7.00 (1)	7.40 (3)
IV. RBI : Repo ✕ ^	2,08,695	—	7.25	3,76,250	—	7.25
: Reverse Repo !	1,485	—	6.25	2,845	—	6.25

[@] 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).

✕ 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.