

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Jul. 22, 2011			For the Week Ended Jul. 29, 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	75	7.7537	8.2939	—	—	—
2012-13	60	8.0144	8.0428	225	8.0425	8.5550
2013-14	70	8.1262	8.1750	45	8.1332	8.1332
2014-15	7	8.1916	8.1916	5	8.3120	8.3120
2015-16	141	8.1561	8.2639	320	8.3777	8.4405
2016-17	1,238	8.2422	8.3233	1,101	8.2943	8.4499
2017-20	3,749	8.2457	8.8828	2,882	8.3079	8.6850
2020-21	50	8.8699	8.8699	45	8.3429	8.8348
Beyond 2021	46,760	8.2224	8.6048	50,878	8.2809	9.1832
2. State Government Securities	2,042	8.5147	8.6420	256	8.5112	8.6957
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	2,519	7.2400	8.0000	2,653	7.9422	8.3006
(b) 15 - 91 Days	4,841	7.7253	8.1023	4,330	7.9109	8.6007
(c) 92 - 182 Days	1,249	7.9001	8.1823	345	8.1000	8.1319
(d) 183 - 364 Days	968	8.1000	8.2360	1,052	8.0855	8.4949
II. RBI* : Sales	42			—		
: Purchases	41			— +		
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	35,429	5.00 (1)	9.75 (90)	36,719	3.00 (1)	9.75 (91)
2. State Govt. Securities	512	7.49 (1)	7.65 (3)	709	7.24 (1)	8.15 (3)
3. 91 Day Treasury Bills	20,418	7.40 (1)	7.60 (3)	26,215	3.50 (1)	8.15 (3)
4. 182 Day Treasury Bills	3,557	7.45 (1)	7.60 (3)	4,960	4.75 (1)	8.07 (3)
5. 364 Day Treasury Bills	7,118	7.45 (1)	7.60 (3)	6,177	5.50 (1)	8.00 (3)
IV. RBI : Repo ✕ ^	2,82,795	—	7.50	2,58,715	7.50	8.00
: Reverse Repo !	300	—	6.50	3,000	6.50	7.00

[@] 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 (% 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.