

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

(Amount in ₹ crore)

Item	For the Week Ended Mar. 25, 2011			For the Week Ended Apr. 1, 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	57	7.6751	7.7075	135	7.2606	7.7082
2012-13	192	7.4838	7.6397	1,545	7.4737	7.6157
2013-14	258	7.6552	7.6915	238	7.5781	7.6562
2014-15	26	7.6541	7.9700	125	7.6541	7.8581
2015-16	602	7.9190	7.9609	1,399	7.8660	7.9414
2016-17	10	8.0791	8.0791	6	7.9571	7.9571
2017-20	2,180	7.7913	8.0904	1,764	7.4581	8.3792
2020-21	713	7.9701	8.1042	1,073	7.9701	8.0761
Beyond 2021	25,006	8.0278	8.4200	25,965	5.8693	10.2454
2. State Government Securities	965	8.3155	8.4652	1,854	7.1544	8.4663
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	882	6.2748	7.2481	401	4.5089	6.8496
(b) 15 - 91 Days	3,246	6.7713	7.3105	2,699	6.4197	7.2510
(c) 92 - 182 Days	484	7.2000	7.3499	109	7.1072	7.4000
(d) 183 - 364 Days	841	7.5600	7.6288	850	7.4499	7.5999
II. RBI* : Sales	80			—		
: Purchases	77			— +		
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	67,926	1.00 (1)	8.40 (15)	31,212	5.75 (1)	9.50 (15)
2. State Govt. Securities	87	6.70 (1)	6.74 (1)	100	6.80 (1)	6.90 (1)
3. 91 Day Treasury Bills	14,920	1.75 (1)	6.85 (3)	7,897	6.50 (1)	9.00 (5)
4. 182 Day Treasury Bills	2,485	6.15 (3)	6.90 (3)	787	6.80 (1)	9.00 (5)
5. 364 Day Treasury Bills	4,222	5.10 (1)	6.85 (3)	357	6.50 (1)	7.00 (1)
IV. RBI : Repo ✕ ^	3,53,275	—	6.75	3,72,200	—	6.75
: Reverse Repo !	8,580	—	5.75	2,965	—	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.