

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Jun. 24, 2011			For the Week Ended Jul. 1, 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	55	7.7984	8.6046	1,205	7.7493	10.9833
2012-13	1,320	7.9348	8.1723	390	7.9968	8.0261
2013-14	285	8.1073	8.2000	—	—	—
2014-15	—	—	—	31	8.2724	8.9542
2015-16	410	7.9378	8.2963	115	8.2741	8.3706
2016-17	382	8.2306	8.3752	529	8.3237	8.3829
2017-20	3,550	8.2356	8.8942	1,958	8.2289	8.8700
2020-21	190	8.7922	8.8617	—	—	—
Beyond 2021	57,856	8.1743	8.6184	24,464	8.2313	8.7688
2. State Government Securities	1,026	8.5039	8.6330	283	8.2799	8.5798
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	607	7.5000	8.0005	506	7.8000	8.0000
(b) 15 - 91 Days	6,516	7.9501	8.1857	6,375	7.8500	8.1857
(c) 92 - 182 Days	30	8.1000	8.2000	1	—	—
(d) 183 - 364 Days	1,863	8.0480	8.3183	823	8.1340	8.2947
II. RBI* : Sales	—			162		
: Purchases	—			1,143+		
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	43,784	7.20 (1)	9.25 (17)	52,422	1.00 (1)	9.25 (17)
2. State Govt. Securities	676	7.48 (1)	7.70 (3)	435	7.28 (1)	7.80 (4)
3. 91 Day Treasury Bills	23,785	6.75 (1)	7.60 (3)	24,807	2.00 (1)	8.00 (4)
4. 182 Day Treasury Bills	1,911	7.50 (1)	7.60 (3)	2,631	6.90 (1)	8.00 (4)
5. 364 Day Treasury Bills	4,811	7.30 (1)	7.60 (3)	4,556	3.00 (1)	8.25 (4)
IV. RBI : Repo ✕ ^	5,02,605	—	7.50	3,28,090	—	7.50
: Reverse Repo !	380	—	6.50	4,255	—	6.50

[@] 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.