

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended May 27, 2011			For the Week Ended Jun. 3, 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	110	7.6499	8.4001	895	7.3989	8.5377
2012-13	610	8.0982	8.2035	120	8.0845	8.2385
2013-14	55	8.1707	8.1707	—	—	—
2014-15	1	—	—	1	—	—
2015-16	656	8.3812	8.4445	970	8.3886	8.4960
2016-17	2,025	8.4587	8.7337	1,117	8.2559	8.5257
2017-20	2,487	7.7150	8.6813	7,078	7.7404	8.5806
2020-21	85	8.2828	8.2910	85	8.5667	8.6059
Beyond 2021	30,900	8.3136	8.6565	46,813	8.2482	8.7074
2. State Government Securities	649	8.5584	8.7241	704	8.6113	8.9106
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	200	7.4840	7.5015	1,037	7.3500	7.6900
(b) 15 - 91 Days	5,614	7.4500	8.1502	5,040	7.5000	8.1857
(c) 92 - 182 Days	829	8.1800	8.2692	718	8.1429	8.2301
(d) 183 - 364 Days	1,910	8.2161	8.3500	416	8.2170	8.3182
II. RBI* : Sales	87			49		
: Purchases	86			49+		
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	42,350	5.50 (1)	8.75 (17)	71,273	2.50 (1)	8.60 (14)
2. State Govt. Securities	423	7.24 (1)	7.30 (3)	128	6.12 (1)	7.24 (3)
3. 91 Day Treasury Bills	31,647	6.50 (1)	7.36 (3)	37,882	4.75 (1)	7.30 (3)
4. 182 Day Treasury Bills	7,339	7.20 (1)	7.35 (3)	8,994	5.25 (1)	7.35 (3)
5. 364 Day Treasury Bills	8,457	7.00 (1)	7.40 (3)	9,606	5.75 (1)	7.35 (3)
IV. RBI : Repo ✕ ^	3,76,250	—	7.25	2,18,385	—	7.25
: Reverse Repo !	2,845	—	6.25	2,680	—	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.