

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Apr. 29, 2011			For the Week Ended May 6, 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	1,205	7.2203	8.0132	90	7.2500	8.2476
2012-13	1,492	7.7700	8.1300	275	8.0000	8.0500
2013-14	415	7.8320	8.0500	—	—	—
2014-15	—	—	—	300	7.5877	8.3200
2015-16	271	8.1492	8.2887	775	8.2027	8.3759
2016-17	968	8.0656	8.2887	737	8.2135	8.4395
2017-20	2,575	7.7726	8.5088	2,739	7.7808	8.5364
2020-21	260	8.0202	8.1189	30	8.1131	8.1517
Beyond 2021	27,468	8.0207	8.5128	21,883	8.1046	8.6097
2. State Government Securities	466	8.2112	8.4711	631	8.0995	8.6052
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	1,365	6.9000	7.1003	365	7.0973	7.5038
(b) 15 - 91 Days	4,368	6.9500	7.5186	8,043	7.1500	8.0004
(c) 92 - 182 Days	290	7.6406	7.7054	200	7.8499	7.8751
(d) 183 - 364 Days	753	7.6001	7.7450	816	8.0500	8.2007
II. RBI* : Sales	238			108		
: Purchases	240			105 +		
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	43,432	3.00 (1)	9.00 (60)	45,312	4.00 (1)	8.95 (90)
2. State Govt. Securities	135	6.60 (1)	6.73 (3)	292	5.20 (1)	6.72 (3)
3. 91 Day Treasury Bills	28,677	6.70 (1)	6.95 (3)	33,893	6.25 (1)	7.00 (3)
4. 182 Day Treasury Bills	2,345	5.00 (1)	6.80 (3)	6,262	5.50 (1)	6.80 (3)
5. 364 Day Treasury Bills	2,544	6.65 (1)	6.90 (3)	7,153	5.75 (1)	7.00 (3)
IV. RBI : Repo ✕ ^	1,98,530	—	6.75	1,28,160	6.75	7.25
: Reverse Repo !	2,000	—	5.75	15,235	5.75	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.