

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

(Amount in ₹ crore)

Item	For the Week Ended Apr. 1, 2011			For the Week Ended Apr. 8, 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	135	7.2606	7.7082	601	7.3208	7.4011
2012-13	1,545	7.4737	7.6157	258	7.4333	7.6794
2013-14	238	7.5781	7.6562	81	7.5610	7.8198
2014-15	125	7.6541	7.8581	1	—	—
2015-16	1,399	7.8660	7.9414	917	7.8502	7.9409
2016-17	6	7.9571	7.9571	31	7.9150	7.9576
2017-20	1,764	7.4581	8.3792	2,744	7.9042	8.3514
2020-21	1,073	7.9701	8.0761	877	7.9649	8.0513
Beyond 2021	25,965	5.8693	10.2454	19,920	8.0345	8.3578
2. State Government Securities	1,854	7.1544	8.4663	778	8.1208	8.3773
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	401	4.5089	6.8496	1,994	5.7786	7.3044
(b) 15 - 91 Days	2,699	6.4197	7.2510	4,077	6.3274	7.2688
(c) 92 - 182 Days	109	7.1072	7.4000	353	7.0500	7.4895
(d) 183 - 364 Days	850	7.4499	7.5999	678	7.3800	7.5012
II. RBI* : Sales	—			—		
: Purchases	—			17+		
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	31,212	5.75 (1)	9.50 (15)	69,657	1.50 (1)	8.00 (15)
2. State Govt. Securities	100	6.80 (1)	6.90 (1)	226	3.15 (1)	5.25 (3)
3. 91 Day Treasury Bills	7,897	6.50 (1)	9.00 (5)	15,527	3.00 (1)	6.85 (3)
4. 182 Day Treasury Bills	787	6.80 (1)	9.00 (5)	5,421	0.25 (1)	6.85 (3)
5. 364 Day Treasury Bills	357	6.50 (1)	7.00 (1)	8,485	0.25 (1)	6.35 (3)
IV. RBI : Repo ✕ ^	3,72,200	—	6.75	15,880	—	6.75
: Reverse Repo !	2,965	—	5.75	2,47,790	—	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.