

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Jun. 3, 2011			For the Week Ended Jun. 10, 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	895	7.3989	8.5377	533	7.5301	8.3648
2012-13	120	8.0845	8.2385	120	8.1557	8.1577
2013-14	—	—	—	25	8.2072	8.2072
2014-15	1	—	—	100	8.2800	8.2800
2015-16	970	8.3886	8.4960	484	8.3165	8.4064
2016-17	1,117	8.2559	8.5257	1,238	8.3131	8.4184
2017-20	7,078	7.7404	8.5806	4,480	7.7245	8.5900
2020-21	85	8.5667	8.6059	—	—	—
Beyond 2021	46,813	8.2482	8.7074	56,680	8.2333	8.6011
2. State Government Securities	704	8.6113	8.9106	872	8.3611	8.6392
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	1,037	7.3500	7.6900	904	7.4000	7.6995
(b) 15 - 91 Days	5,040	7.5000	8.1857	3,982	7.7509	8.2275
(c) 92 - 182 Days	718	8.1429	8.2301	1,232	8.1000	8.2000
(d) 183 - 364 Days	416	8.2170	8.3182	789	8.2000	8.3183
II. RBI* : Sales	49			51		
: Purchases	49			50+		
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	71,273	2.50 (1)	8.60 (14)	40,151	4.00 (1)	8.75 (15)
2. State Govt. Securities	128	6.12 (1)	7.24 (3)	923	7.25 (1)	7.30 (3)
3. 91 Day Treasury Bills	37,882	4.75 (1)	7.30 (3)	27,290	7.15 (1)	7.30 (3)
4. 182 Day Treasury Bills	8,994	5.25 (1)	7.35 (3)	3,991	7.10 (1)	7.30 (3)
5. 364 Day Treasury Bills	9,606	5.75 (1)	7.35 (3)	8,884	7.10 (1)	7.40 (3)
IV. RBI : Repo ✕ ^	2,18,385	—	7.25	3,73,265	—	7.25
: Reverse Repo !	2,680	—	6.25	125	—	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.