

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

(Amount in ₹ crore)

Item	For the Week Ended May 6, 2011			For the Week Ended May 13, 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	90	7.2500	8.2476	—	—	—
2012-13	275	8.0000	8.0500	190	8.0250	8.1000
2013-14	—	—	—	210	8.0732	8.2300
2014-15	300	7.5877	8.3200	5	8.0091	8.0091
2015-16	775	8.2027	8.3759	235	8.3152	8.3708
2016-17	737	8.2135	8.4395	949	8.3465	8.4302
2017-20	2,739	7.7808	8.5364	1,629	7.7029	8.4680
2020-21	30	8.1131	8.1517	85	8.0682	8.2942
Beyond 2021	21,883	8.1046	8.6097	29,415	8.1106	8.6500
2. State Government Securities	631	8.0995	8.6052	856	8.2971	8.6484
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	365	7.0973	7.5038	293	7.0995	7.5000
(b) 15 - 91 Days	8,043	7.1500	8.0004	3,363	7.3500	8.0604
(c) 92 - 182 Days	200	7.8499	7.8751	513	7.9999	8.2040
(d) 183 - 364 Days	816	8.0500	8.2007	395	8.1000	8.2000
II. RBI* : Sales	108			—		
: Purchases	105			— +		
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	45,312	4.00 (1)	8.95 (90)	44,770	5.50 (1)	8.60 (14)
2. State Govt. Securities	292	5.20 (1)	6.72 (3)	168	6.90 (1)	7.25 (3)
3. 91 Day Treasury Bills	33,893	6.25 (1)	7.00 (3)	32,084	7.25 (1)	7.30 (3)
4. 182 Day Treasury Bills	6,262	5.50 (1)	6.80 (3)	4,771	7.15 (1)	7.30 (3)
5. 364 Day Treasury Bills	7,153	5.75 (1)	7.00 (3)	5,802	6.90 (1)	7.20 (1)
IV. RBI : Repo ✕ ^	1,28,160	6.75	7.25	3,27,105	—	7.25
: Reverse Repo !	15,235	5.75	6.25	990	—	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.