

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Jun. 10, 2011			For the Week Ended Jun. 17, 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	533	7.5301	8.3648	395	7.9514	8.4438
2012-13	120	8.1557	8.1577	240	8.0013	8.2022
2013-14	25	8.2072	8.2072	70	8.1470	8.1928
2014-15	100	8.2800	8.2800	—	—	—
2015-16	484	8.3165	8.4064	235	8.2448	8.3992
2016-17	1,238	8.3131	8.4184	1,287	8.2779	8.4324
2017-20	4,480	7.7245	8.5900	6,234	7.8319	8.6109
2020-21	—	—	—	15	8.3291	8.3307
Beyond 2021	56,680	8.2333	8.6011	61,120	8.2113	8.6411
2. State Government Securities	872	8.3611	8.6392	510	8.5639	8.6250
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	904	7.4000	7.6995	939	7.3531	8.0011
(b) 15 - 91 Days	3,982	7.7509	8.2275	3,822	7.9004	8.2692
(c) 92 - 182 Days	1,232	8.1000	8.2000	563	8.1300	8.2000
(d) 183 - 364 Days	789	8.2000	8.3183	436	8.1400	8.3420
II. RBI* : Sales	51			245		
: Purchases	50			245+		
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	40,151	4.00 (1)	8.75 (15)	57,763	3.00 (1)	9.00 (15)
2. State Govt. Securities	923	7.25 (1)	7.30 (3)	914	7.00 (1)	7.31 (3)
3. 91 Day Treasury Bills	27,290	7.15 (1)	7.30 (3)	28,501	5.25 (1)	7.50 (3)
4. 182 Day Treasury Bills	3,991	7.10 (1)	7.30 (3)	3,299	7.20 (1)	7.45 (1)
5. 364 Day Treasury Bills	8,884	7.10 (1)	7.40 (3)	9,888	5.10 (1)	7.50 (3)
IV. RBI : Repo * ^	3,73,265	—	7.25	3,19,175	7.25	7.50
: Reverse Repo !	125	—	6.25	1,190	6.25	6.50

[@] 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.