

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

(Amount in ₹ crore)

Item	For the Week Ended Apr. 15, 2011			For the Week Ended Apr. 22, 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	243	7.4333	7.7136	250	7.2149	7.4494
2012-13	80	7.4490	7.5336	1,835	7.4760	7.7545
2013-14	5	7.5769	7.5769	340	7.7333	7.8936
2014-15	350	7.9833	8.0136	—	—	—
2015-16	699	7.8624	8.0069	500	8.0260	8.1483
2016-17	12	7.9188	7.9539	1,999	7.9520	8.2133
2017-20	3,100	7.7923	8.1502	1,134	7.7868	8.4000
2020-21	331	7.9478	8.0815	310	8.0110	8.0919
Beyond 2021	18,725	7.7984	8.4530	16,369	7.9244	8.5213
2. State Government Securities	687	7.9000	8.4107	323	8.2182	8.4200
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	151	5.6166	6.9924	425	6.7484	6.9999
(b) 15 - 91 Days	2,888	6.5997	7.1858	7,097	6.6307	7.4353
(c) 92 - 182 Days	595	7.1900	7.4462	426	7.3781	7.4101
(d) 183 - 364 Days	225	7.3500	7.4800	656	7.5200	7.7567
II. RBI* : Sales	13			186		
: Purchases	10			185 +		
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	26,636	3.00 (2)	8.75 (56)	55,187	2.00 (1)	8.25 (15)
2. State Govt. Securities	183	6.30 (2)	6.70 (3)	125	4.00 (1)	6.50 (4)
3. 91 Day Treasury Bills	9,748	6.30 (2)	6.75 (3)	13,227	5.00 (1)	6.55 (4)
4. 182 Day Treasury Bills	733	6.30 (2)	6.75 (3)	2,242	4.85 (1)	6.55 (4)
5. 364 Day Treasury Bills	217	6.20 (2)	6.75 (2)	4,206	4.75 (4)	5.00 (4)
IV. RBI : Repo ✕ ^	75,840	—	6.75	41,620	—	6.75
: Reverse Repo !	1,130	—	5.75	12,730	—	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.