

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Jun. 17, 2011			For the Week Ended Jun. 24, 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	395	7.9514	8.4438	55	7.7984	8.6046
2012-13	240	8.0013	8.2022	1,320	7.9348	8.1723
2013-14	70	8.1470	8.1928	285	8.1073	8.2000
2014-15	—	—	—	—	—	—
2015-16	235	8.2448	8.3992	410	7.9378	8.2963
2016-17	1,287	8.2779	8.4324	382	8.2306	8.3752
2017-20	6,234	7.8319	8.6109	3,550	8.2356	8.8942
2020-21	15	8.3291	8.3307	190	8.7922	8.8617
Beyond 2021	61,120	8.2113	8.6411	57,856	8.1743	8.6184
2. State Government Securities	510	8.5639	8.6250	1,026	8.5039	8.6330
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	939	7.3531	8.0011	607	7.5000	8.0005
(b) 15 - 91 Days	3,822	7.9004	8.2692	6,516	7.9501	8.1857
(c) 92 - 182 Days	563	8.1300	8.2000	30	8.1000	8.2000
(d) 183 - 364 Days	436	8.1400	8.3420	1,863	8.0480	8.3183
II. RBI* : Sales	245			—		
: Purchases	245			— +		
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	57,763	3.00 (1)	9.00 (15)	43,784	7.20 (1)	9.25 (17)
2. State Govt. Securities	914	7.00 (1)	7.31 (3)	676	7.48 (1)	7.70 (3)
3. 91 Day Treasury Bills	28,501	5.25 (1)	7.50 (3)	23,785	6.75 (1)	7.60 (3)
4. 182 Day Treasury Bills	3,299	7.20 (1)	7.45 (1)	1,911	7.50 (1)	7.60 (3)
5. 364 Day Treasury Bills	9,888	5.10 (1)	7.50 (3)	4,811	7.30 (1)	7.60 (3)
IV. RBI : Repo ✕ ^	3,19,175	7.25	7.50	5,02,605	—	7.50
: Reverse Repo !	1,190	6.25	6.50	380	—	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 (% 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.