

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Jan. 21, 2011			For the Week Ended Jan. 28, 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						
2010-11	50	6.6666	6.6666	—	—	—
2011-12	230	7.3560	7.4945	9	7.4785	7.4958
2012-13	305	7.4360	7.6725	796	7.4701	7.7000
2013-14	52	7.6318	7.8127	266	7.6970	7.9500
2014-15	10	8.1402	8.1402	21	7.9448	8.0000
2015-16	4,221	8.0437	8.1505	2,264	8.0341	8.1904
2016-19	5,906	7.9693	8.2116	4,982	8.0890	8.4040
2019-20	1,594	8.1438	8.2556	1,101	7.9926	8.1448
Beyond 2020	19,997	8.1094	8.5677	23,919	8.1066	8.5753
2. State Government Securities	1,367	7.9641	8.5494	737	8.4366	8.5248
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	100	6.2458	6.6515	199	6.1209	6.9999
(b) 15 - 91 Days	2,982	6.3000	7.1858	4,785	6.5100	7.2274
(c) 92 - 182 Days	616	6.9924	7.4031	519	7.0974	7.4001
(d) 183 - 364 Days	709	7.3499	7.5102	340	7.3001	7.4999
II. RBI* : Sales	21			—		
: Purchases	20			— +		
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	39,054	3.50 (1)	7.75 (15)	57,929	4.00 (1)	7.75 (15)
2. State Govt. Securities	315	6.25 (1)	6.30 (3)	275	6.30 (1)	6.50 (2)
3. 91 Day Treasury Bills	10,768	6.27 (1)	6.40 (3)	18,336	6.00 (1)	6.60 (4)
4. 182 Day Treasury Bills	3,599	6.25 (1)	6.30 (3)	3,801	6.10 (1)	6.55 (3)
5. 364 Day Treasury Bills	2,991	6.25 (1)	6.35 (3)	6,301	5.95 (1)	6.60 (4)
IV. RBI : Repo * ^	5,58,345	—	6.25	4,02,920	6.25	6.50
: Reverse Repo !	6,235	—	5.25	13,180	5.25	5.50

[@] 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.