

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Feb. 18, 2011			For the Week Ended Feb. 25, 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	—	—	—	—	—	—
2011-12	136	7.4018	7.4018	350	7.4300	7.4500
2012-13	257	7.4727	7.6313	284	7.4393	7.5277
2013-14	420	7.6979	7.8941	478	7.6001	7.7349
2014-15	—	—	—	10	8.0323	8.0323
2015-16	2,764	8.0228	8.1348	3,240	8.0028	8.0986
2016-19	3,578	8.0723	8.1972	3,707	7.8324	8.5191
2019-20	166	7.8255	8.2224	110	7.8184	8.2062
Beyond 2020	31,154	8.0160	8.5807	34,825	8.0012	8.5777
2. State Government Securities	937	8.2189	8.5395	795	8.3400	8.5497
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	213	6.4999	6.6497	611	5.4783	6.6580
(b) 15 - 91 Days	2,306	6.7302	7.1443	3,251	6.1597	7.2444
(c) 92 - 182 Days	345	7.4678	7.5326	227	7.1000	7.5327
(d) 183 - 364 Days	396	7.6250	7.6520	796	7.5000	7.6752
II. RBI* : Sales	177			3,499		
: Purchases	1,791			1,889 +		
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	31,642	4.00 (1)	8.00 (15)	77,457	4.75 (1)	8.00 (15)
2. State Govt. Securities	192	6.50 (1)	6.60 (2)	234	5.50 (1)	6.50 (3)
3. 91 Day Treasury Bills	8,359	6.50 (1)	6.65 (3)	10,125	6.30 (1)	6.60 (3)
4. 182 Day Treasury Bills	1,442	6.60 (1)	6.65 (3)	1,981	5.50 (1)	6.60 (3)
5. 364 Day Treasury Bills	3,188	6.45 (1)	6.65 (3)	3,462	2.00 (1)	6.60 (3)
IV. RBI : Repo ✕ ^	4,00,475	—	6.50	3,84,885	—	6.50
: Reverse Repo !	3,855	—	5.50	5,590	—	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'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.