

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Jan. 28, 2011			For the Week Ended Feb. 4, 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	9	7.4785	7.4958	111	7.3398	7.8000
2012-13	796	7.4701	7.7000	514	7.4538	7.6503
2013-14	266	7.6970	7.9500	245	7.6985	7.8259
2014-15	21	7.9448	8.0000	—	—	—
2015-16	2,264	8.0341	8.1904	3,498	8.0631	8.1774
2016-19	4,982	8.0890	8.4040	3,342	8.1077	8.2413
2019-20	1,101	7.9926	8.1448	17	8.1834	8.2615
Beyond 2020	23,919	8.1066	8.5753	24,675	8.0879	8.5608
2. State Government Securities	737	8.4366	8.5248	1,484	7.7675	8.5371
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	199	6.1209	6.9999	312	6.5000	6.7488
(b) 15 - 91 Days	4,785	6.5100	7.2274	3,742	6.4690	7.1858
(c) 92 - 182 Days	519	7.0974	7.4001	868	7.0500	7.4678
(d) 183 - 364 Days	340	7.3001	7.4999	30	7.4300	7.5000
II. RBI* : Sales	—			600		
: Purchases	—			599+		
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	57,929	4.00 (1)	7.75 (15)	45,814	3.00 (1)	8.40 (30)
2. State Govt. Securities	275	6.30 (1)	6.50 (2)	—	—	—
3. 91 Day Treasury Bills	18,336	6.00 (1)	6.60 (4)	9,692	6.40 (1)	6.70 (3)
4. 182 Day Treasury Bills	3,801	6.10 (1)	6.55 (3)	2,495	6.40 (1)	6.70 (3)
5. 364 Day Treasury Bills	6,301	5.95 (1)	6.60 (4)	3,230	6.30 (1)	6.70 (3)
IV. RBI : Repo ✕ ^	4,02,920	6.25	6.50	3,65,125	—	6.50
: Reverse Repo !	13,180	5.25	5.50	5,150	—	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.