

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Feb. 25, 2011			For the Week Ended Mar. 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	350	7.4300	7.4500	500	7.3187	7.4500
2012-13	284	7.4393	7.5277	190	7.4134	7.5714
2013-14	478	7.6001	7.7349	96	7.6367	7.7175
2014-15	10	8.0323	8.0323	11	8.0323	8.0351
2015-16	3,240	8.0028	8.0986	2,715	7.9366	8.0694
2016-19	3,707	7.8324	8.5191	2,501	7.9696	8.4925
2019-20	110	7.8184	8.2062	20	8.1331	8.1408
Beyond 2020	34,825	8.0012	8.5777	31,948	7.9218	8.5776
2. State Government Securities	795	8.3400	8.5497	862	8.3900	8.5216
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	611	5.4783	6.6580	721	6.5312	6.7496
(b) 15 - 91 Days	3,251	6.1597	7.2444	2,247	6.3418	7.1443
(c) 92 - 182 Days	227	7.1000	7.5327	516	7.2000	7.5110
(d) 183 - 364 Days	796	7.5000	7.6752	1,302	7.5000	7.6975
II. RBI* : Sales	3,499			256		
: Purchases	1,889			260+		
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	77,457	4.75 (1)	8.00 (15)	62,991	2.00 (1)	8.40 (22)
2. State Govt. Securities	234	5.50 (1)	6.50 (3)	163	6.48 (1)	6.51 (3)
3. 91 Day Treasury Bills	10,125	6.30 (1)	6.60 (3)	7,907	6.35 (1)	6.55 (3)
4. 182 Day Treasury Bills	1,981	5.50 (1)	6.60 (3)	1,950	6.45 (1)	6.55 (3)
5. 364 Day Treasury Bills	3,462	2.00 (1)	6.60 (3)	3,114	5.00 (1)	7.05 (3)
IV. RBI : Repo * ^	3,84,885	—	6.50	2,69,580	—	6.50
: Reverse Repo !	5,590	—	5.50	3,430	—	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.