

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Jan. 7, 2011			For the Week Ended Jan. 14, 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	330	7.1071	7.7100	440	7.2712	7.5300
2012-13	731	7.3063	7.5083	221	7.3872	7.5015
2013-14	705	7.5213	7.6647	310	7.5735	7.6477
2014-15	5	7.8947	7.8947	43	7.7182	8.0400
2015-16	5,196	7.8178	7.9565	3,355	7.9306	8.2000
2016-19	2,387	7.8058	8.4123	7,766	7.9746	8.4006
2019-20	398	7.9391	8.3529	2,484	7.9406	8.3500
Beyond 2020	17,084	7.3371	8.4982	24,333	8.1043	8.5566
2. State Government Securities	1,330	7.7906	8.5209	356	8.3441	8.4558
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	50	6.5005	6.5005	755	6.4000	6.5342
(b) 15 - 91 Days	3,014	6.3498	7.1600	5,067	6.4997	7.1443
(c) 92 - 182 Days	266	6.9498	7.2738	985	7.0501	7.2100
(d) 183 - 364 Days	656	6.9501	7.4300	197	7.1500	7.4780
II. RBI* : Sales	188			582		
: Purchases	10,489			7,792 +		
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	48,694	4.00 (1)	7.00 (15)	64,148	3.00 (1)	7.25 (31)
2. State Govt. Securities	409	6.20 (1)	6.35 (3)	363	6.20 (1)	6.25 (3)
3. 91 Day Treasury Bills	10,371	6.15 (1)	6.40 (3)	13,696	5.00 (1)	6.25 (3)
4. 182 Day Treasury Bills	2,656	6.20 (1)	6.40 (3)	4,355	4.40 (1)	6.30 (3)
5. 364 Day Treasury Bills	2,065	6.15 (1)	6.35 (3)	5,120	4.75 (1)	6.30 (3)
IV. RBI : Repo ✕ ^	3,80,150	—	6.25	4,05,285	—	6.25
: Reverse Repo !	5,650	—	5.25	5,010	—	5.25

[@] 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.