

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

(Amount in ₹ crore)

Item	For the Week Ended Feb. 11, 2011			For the Week Ended Feb. 18, 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
2012-13	346	7.4721	7.9400	257	7.4727	7.6313
2013-14	260	7.7154	7.8096	420	7.6979	7.8941
2014-15	—	—	—	—	—	—
2015-16	4,607	8.0651	8.2154	2,764	8.0228	8.1348
2016-19	3,117	8.1279	8.2400	3,578	8.0723	8.1972
2019-20	29	7.9587	8.2714	166	7.8255	8.2224
Beyond 2020	20,144	8.0228	8.5847	31,154	8.0160	8.5807
2. State Government Securities	425	7.7032	8.4906	937	8.2189	8.5395
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	350	6.5000	6.8463	213	6.4999	6.6497
(b) 15 - 91 Days	2,717	6.4848	7.1860	2,306	6.7302	7.1443
(c) 92 - 182 Days	479	7.3000	7.4801	345	7.4678	7.5326
(d) 183 - 364 Days	257	7.4301	7.6636	396	7.6250	7.6520
II. RBI* : Sales	1			177		
: Purchases	—			1,791+		
III. Repo Transactions ✖ (Other than with RBI)						
	Amount	Rates (%PA) Minimum	Rates (%PA) Maximum	Amount	Rates (%PA) Minimum	Rates (%PA) Maximum
1. Govt. of India Dated Securities	65,618	2.75 (1)	8.00 (15)	31,642	4.00 (1)	8.00 (15)
2. State Govt. Securities	70	5.90 (1)	6.48 (3)	192	6.50 (1)	6.60 (2)
3. 91 Day Treasury Bills	12,304	6.15 (1)	6.55 (3)	8,359	6.50 (1)	6.65 (3)
4. 182 Day Treasury Bills	3,776	6.25 (1)	6.60 (3)	1,442	6.60 (1)	6.65 (3)
5. 364 Day Treasury Bills	4,424	6.00 (1)	6.50 (3)	3,188	6.45 (1)	6.65 (3)
IV. RBI : Repo ✖ ^	3,83,375	—	6.50	4,00,475	—	6.50
: Reverse Repo !	5,400	—	5.50	3,855	—	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.