

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

(Amount in ₹ crore)

Item	For the Week Ended Mar. 11, 2011			For the Week Ended Mar. 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	874	7.3589	7.4501	343	7.3071	7.4500
2012-13	372	7.4418	7.6469	423	7.4344	7.7000
2013-14	415	7.6292	8.0737	45	7.6541	7.6541
2014-15	57	8.0323	8.1500	50	7.9541	7.9600
2015-16	3,279	7.7842	7.9995	1,767	7.8559	8.2464
2016-19	3,092	7.9578	8.4562	2,878	7.8551	7.9983
2019-20	283	7.7716	8.1890	824	7.7754	8.1003
Beyond 2020	37,795	7.8987	8.4793	33,891	7.8987	8.4894
2. State Government Securities	1,106	7.3620	8.5071	1,350	7.8000	8.4775
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	1,099	6.5000	7.5500	190	6.2729	7.0093
(b) 15 - 91 Days	3,444	6.1016	7.1500	2,827	6.3926	7.2500
(c) 92 - 182 Days	1,002	7.1199	7.5110	320	7.3000	7.4680
(d) 183 - 364 Days	618	7.4701	7.5824	1,133	7.3000	7.5971
II. RBI* : Sales	—			—		
: Purchases	—			— +		
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	1,16,229	3.75 (1)	8.00 (17)	57,913	4.00 (1)	7.65 (14)
2. State Govt. Securities	192	5.30 (1)	6.48 (3)	139	6.48 (1)	6.51 (1)
3. 91 Day Treasury Bills	12,339	6.30 (1)	6.55 (3)	9,423	6.50 (1)	6.82 (3)
4. 182 Day Treasury Bills	2,753	3.75 (1)	6.50 (3)	595	6.55 (1)	6.85 (3)
5. 364 Day Treasury Bills	3,284	4.75 (1)	6.55 (3)	1,304	6.45 (1)	6.85 (3)
IV. RBI : Repo ✕ ^	2,83,850	—	6.50	6,32,735	6.50	6.75
: Reverse Repo !	9,390	—	5.50	2,420	5.50	5.75

[@] 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.