

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Jan. 14, 2011			For the Week Ended Jan. 21, 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	—	—	—	50	6.6666	6.6666
2011-12	440	7.2712	7.5300	230	7.3560	7.4945
2012-13	221	7.3872	7.5015	305	7.4360	7.6725
2013-14	310	7.5735	7.6477	52	7.6318	7.8127
2014-15	43	7.7182	8.0400	10	8.1402	8.1402
2015-16	3,355	7.9306	8.2000	4,221	8.0437	8.1505
2016-19	7,766	7.9746	8.4006	5,906	7.9693	8.2116
2019-20	2,484	7.9406	8.3500	1,594	8.1438	8.2556
Beyond 2020	24,333	8.1043	8.5566	19,997	8.1094	8.5677
2. State Government Securities	356	8.3441	8.4558	1,367	7.9641	8.5494
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	755	6.4000	6.5342	100	6.2458	6.6515
(b) 15 - 91 Days	5,067	6.4997	7.1443	2,982	6.3000	7.1858
(c) 92 - 182 Days	985	7.0501	7.2100	616	6.9924	7.4031
(d) 183 - 364 Days	197	7.1500	7.4780	709	7.3499	7.5102
II. RBI* : Sales	582			21		
: Purchases	7,792			20 +		
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	64,148	3.00 (1)	7.25 (31)	39,054	3.50 (1)	7.75 (15)
2. State Govt. Securities	363	6.20 (1)	6.25 (3)	315	6.25 (1)	6.30 (3)
3. 91 Day Treasury Bills	13,696	5.00 (1)	6.25 (3)	10,768	6.27 (1)	6.40 (3)
4. 182 Day Treasury Bills	4,355	4.40 (1)	6.30 (3)	3,599	6.25 (1)	6.30 (3)
5. 364 Day Treasury Bills	5,120	4.75 (1)	6.30 (3)	2,991	6.25 (1)	6.35 (3)
IV. RBI : Repo ✕ ^	4,05,285	—	6.25	5,58,345	—	6.25
: Reverse Repo !	5,010	—	5.25	6,235	—	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.