

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

(Amount in ₹ crore)

Item	For the Week Ended Sep. 17, 2010			For the Week Ended Sep. 24, 2010		
	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	—	—	—	55	6.3976	6.5770
2011-12	70	6.2558	6.3826	350	6.4761	7.3500
2012-13	1,261	6.8012	7.3911	1,416	6.8192	7.5255
2013-14	400	7.1625	7.6906	185	7.1908	7.4584
2014-15	655	7.4610	8.0501	250	7.5050	7.6359
2015-16	6,473	7.6655	7.9302	8,239	7.4131	7.8114
2016-19	1,132	7.8593	8.0503	1,321	7.6486	8.3800
2019-20	355	7.8776	8.0532	75	8.0002	8.0625
Beyond 2020	49,765	7.8765	8.4009	38,085	7.5163	8.4327
2. State Government Securities	495	7.1100	8.3739	1,711	6.8006	8.4132
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	6	4.6486	4.6486	580	5.9003	6.2071
(b) 15 - 91 Days	2,274	5.3998	6.1495	5,066	5.8504	6.1908
(c) 92 - 182 Days	698	6.1101	6.4159	182	6.3000	6.3700
(d) 183 - 364 Days	435	6.2000	6.4599	685	6.4200	6.6500
II. RBI* : Sales						
	—			53		
: Purchases						
	—			55+		
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	74,346	3.50 (1)	6.10 (5)	97,283	3.00 (1)	6.15 (3)
2. State Govt. Securities	489	5.55 (1)	5.90 (3)	782	5.98 (1)	6.00 (1)
3. 91 Day Treasury Bills	6,470	5.55 (1)	6.10 (3)	13,735	4.10 (1)	6.10 (3)
4. 182 Day Treasury Bills	1,672	5.75 (1)	6.00 (3)	1,653	4.00 (1)	6.07 (3)
5. 364 Day Treasury Bills	1,355	5.55 (1)	6.20 (3)	8,328	5.50 (1)	6.25 (3)
IV. RBI : Repo ✖ ^	1,46,850	5.75	6.00	2,11,415	—	6.00
: Reverse Repo !	75	4.50	5.00	6,980	—	5.00

[@] 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.