

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

(Amount in ₹ crore)

Item	For the Week Ended Aug. 20, 2010			For the Week Ended Aug. 27, 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	130	6.1004	6.9726	10	6.5125	6.5125
2011-12	74	6.3000	6.3810	650	6.3752	6.7337
2012-13	676	6.8743	7.1065	238	6.3160	7.0087
2013-14	665	7.1937	7.3244	1,200	7.2128	7.4803
2014-15	385	7.5471	7.6002	—	—	—
2015-16	7,489	7.5936	8.0505	5,456	7.6584	7.8000
2016-19	2,810	7.8149	8.4246	1,853	7.8714	8.3998
2019-20	2	—	7.9587	267	7.7334	8.0816
Beyond 2020	48,304	7.7899	8.4302	34,300	7.9081	8.4087
2. State Government Securities	199	8.2500	8.3741	1,058	7.0296	8.4399
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	493	5.5017	5.8419	525	4.8000	5.8000
(b) 15 - 91 Days	3,008	5.3850	6.2322	3,378	4.7999	6.2500
(c) 92 - 182 Days	220	6.1600	6.4587	108	6.1701	6.3001
(d) 183 - 364 Days	210	6.1851	6.3500	424	6.2500	6.5255
II. RBI* : Sales	167			124		
: Purchases	155			125 +		
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	43,263	4.50 (1)	6.00 (3)	80,253	2.00 (1)	7.25 (90)
2. State Govt. Securities	62	5.65 (1)	5.70 (2)	—	—	—
3. 91 Day Treasury Bills	6,088	5.50 (1)	5.75 (3)	9,363	4.25 (1)	5.70 (3)
4. 182 Day Treasury Bills	60	5.65 (1)	5.65 (2)	2,076	1.00 (1)	4.60 (3)
5. 364 Day Treasury Bills	6,167	5.55 (1)	5.75 (3)	12,678	4.25 (1)	5.65 (3)
IV. RBI : Repo ✕ ^	59,395	—	5.75	3,005	—	5.75
: Reverse Repo !	—	—	—	82,305	—	4.50

[@] 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.