

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Nov. 19, 2010			For the Week Ended Nov. 26, 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	—	—	—	—	—	—
2011-12	225	6.9740	7.2500	25	7.3200	7.3293
2012-13	115	7.1387	7.2289	115	7.0998	7.4018
2013-14	153	7.3119	7.4652	126	7.3241	7.5000
2014-15	25	7.5268	7.7074	5	7.7073	7.7073
2015-16	2,316	7.8098	7.8758	2,841	7.8315	7.8694
2016-19	8,166	7.8797	8.2736	6,564	7.8069	8.3986
2019-20	1	—	—	51	8.0348	8.0348
Beyond 2020	17,827	8.0146	8.5304	16,023	7.9822	8.5416
2. State Government Securities	624	7.7009	8.5171	732	7.1168	8.5165
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	438	6.2458	6.7441	40	6.2001	6.9924
(b) 15 - 91 Days	2,511	6.0487	6.8121	1,477	5.9997	6.8536
(c) 92 - 182 Days	215	6.6999	7.1401	1,571	6.7000	7.2000
(d) 183 - 364 Days	166	7.0500	7.2009	515	6.9499	7.2300
II. RBI* : Sales	62			84		
: Purchases	60			85+		
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	41,067	4.00 (1)	7.25 (30)	48,802	3.50 (1)	7.45 (90)
2. State Govt. Securities	147	6.10 (1)	6.25 (3)	222	6.25 (1)	6.40 (3)
3. 91 Day Treasury Bills	3,577	5.55 (1)	6.50 (4)	3,292	6.25 (1)	6.75 (3)
4. 182 Day Treasury Bills	809	5.80 (2)	6.50 (3)	518	6.20 (1)	6.60 (3)
5. 364 Day Treasury Bills	2,999	5.40 (1)	6.50 (3)	2,729	6.25 (1)	7.00 (3)
IV. RBI : Repo ✕ ^	3,94,310	—	6.25	6,33,740	—	6.25
: Reverse Repo †	7,635	—	5.25	11,545	—	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 (% 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.