

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Oct. 22, 2010			For the Week Ended Oct. 29, 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	5	7.3836	7.3836	470	6.9980	7.6000
2012-13	708	6.5645	7.1870	1,815	7.1861	7.5563
2013-14	697	7.2455	7.5064	547	7.2499	7.5283
2014-15	700	7.5352	7.6400	645	7.5112	8.1495
2015-16	5,002	7.7653	7.8841	2,826	7.7614	7.8900
2016-19	6,464	7.8946	8.3818	14,965	7.8889	8.1791
2019-20	219	5.9945	8.1807	202	5.9889	8.2366
Beyond 2020	34,186	8.0309	8.7995	29,008	7.5092	8.5649
2. State Government Securities	377	7.7306	8.4993	1,044	7.1561	8.5499
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	125	5.9500	6.5000	125	5.3188	6.3012
(b) 15 - 91 Days	3,027	5.9500	7.0005	2,627	5.9507	6.8121
(c) 92 - 182 Days	293	6.5500	6.8000	1,035	6.6500	7.0050
(d) 183 - 364 Days	1,063	6.5200	7.0858	640	6.8500	7.0101
II. RBI* : Sales	384			15		
: Purchases	383			15+		
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	74,689	4.10 (1)	9.00 (14)	78,922	4.00 (1)	9.00 (6)
2. State Govt. Securities	167	6.00 (1)	6.05 (1)	379	6.00 (1)	11.00 (3)
3. 91 Day Treasury Bills	8,800	5.30 (1)	6.20 (3)	4,349	5.90 (1)	9.00 (3)
4. 182 Day Treasury Bills	7,150	5.65 (1)	6.15 (3)	6,314	6.00 (1)	7.25 (3)
5. 364 Day Treasury Bills	8,808	4.10 (1)	6.15 (3)	4,714	5.80 (1)	8.50 (1)
IV. RBI : Repo ✕ ^	3,42,380	—	6.00	4,85,105	—	6.00
: Reverse Repo !	25,150	—	5.00	15,950	—	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 (% 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.