

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Aug. 27, 2010			For the Week Ended Sep. 3, 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	10	6.5125	6.5125	—	—	—
2011-12	650	6.3752	6.7337	575	3.3697	6.3992
2012-13	238	6.3160	7.0087	695	6.7787	7.2500
2013-14	1,200	7.2128	7.4803	1,115	6.8402	7.2132
2014-15	—	—	—	240	7.6111	8.0394
2015-16	5,456	7.6584	7.8000	12,118	7.6283	8.0404
2016-19	1,853	7.8714	8.3998	2,239	7.8600	8.3989
2019-20	267	7.7334	8.0816	307	8.0492	8.0800
Beyond 2020	34,300	7.9081	8.4087	60,312	7.9103	8.6373
2. State Government Securities	1,058	7.0296	8.4399	1,183	7.0016	8.4177
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	525	4.8000	5.8000	678	4.3440	5.2510
(b) 15 - 91 Days	3,378	4.7999	6.2500	4,562	5.3995	6.1907
(c) 92 - 182 Days	108	6.1701	6.3001	1,461	6.1399	6.3732
(d) 183 - 364 Days	424	6.2500	6.5255	501	6.3200	6.4100
II. RBI* : Sales	124			242		
: Purchases	125			252+		
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	80,253	2.00 (1)	7.25 (90)	80,291	2.00 (1)	5.25 (9)
2. State Govt. Securities	—	—	—	183	4.50 (1)	5.10 (2)
3. 91 Day Treasury Bills	9,363	4.25 (1)	5.70 (3)	16,135	4.35 (1)	5.25 (3)
4. 182 Day Treasury Bills	2,076	1.00 (1)	4.60 (3)	1,245	4.50 (1)	5.20 (3)
5. 364 Day Treasury Bills	12,678	4.25 (1)	5.65 (3)	12,302	4.35 (1)	5.20 (3)
IV. RBI : Repo ✕ ^	3,005	—	5.75	—	—	—
: Reverse Repo !	82,305	—	4.50	50,655	—	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.