

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Oct. 29, 2010			For the Week Ended Nov. 5, 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	470	6.9980	7.6000	105	6.9486	7.3300
2012-13	1,815	7.1861	7.5563	1,643	6.9281	7.2783
2013-14	547	7.2499	7.5283	515	7.1573	7.5505
2014-15	645	7.5112	8.1495	105	7.4370	7.5687
2015-16	2,826	7.7614	7.8900	3,725	7.6983	7.8853
2016-19	14,965	7.8889	8.1791	12,316	7.7250	8.0692
2019-20	202	5.9889	8.2366	—	—	—
Beyond 2020	29,008	7.5092	8.5649	30,826	7.9229	8.5671
2. State Government Securities	1,044	7.1561	8.5499	473	7.7891	8.5281
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	125	5.3188	6.3012	765	5.5971	6.6987
(b) 15 - 91 Days	2,627	5.9507	6.8121	2,569	6.3504	6.8501
(c) 92 - 182 Days	1,035	6.6500	7.0050	242	6.8201	6.8701
(d) 183 - 364 Days	640	6.8500	7.0101	1,238	6.9500	7.1000
II. RBI* : Sales	15			35		
: Purchases	15			39+		
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	78,922	4.00 (1)	9.00 (6)	47,814	5.75 (1)	7.15 (6)
2. State Govt. Securities	379	6.00 (1)	11.00 (3)	108	6.25 (1)	6.75 (1)
3. 91 Day Treasury Bills	4,349	5.90 (1)	9.00 (3)	4,215	6.15 (1)	7.15 (4)
4. 182 Day Treasury Bills	6,314	6.00 (1)	7.25 (3)	4,764	6.05 (1)	7.15 (4)
5. 364 Day Treasury Bills	4,714	5.80 (1)	8.50 (1)	4,826	6.00 (1)	7.15 (4)
IV. RBI : Repo ✕ ^	4,85,105	—	6.00	2,86,480	6.00	6.25
: Reverse Repo !	15,950	—	5.00	23,755	5.00	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'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.