

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Dec. 31, 2010			For the Week Ended Jan. 7, 2011		
	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	339	7.3371	7.7992	330	7.1071	7.7100
2012-13	267	7.3889	7.7236	731	7.3063	7.5083
2013-14	154	7.5568	7.6718	705	7.5213	7.6647
2014-15	106	7.6258	7.8617	5	7.8947	7.8947
2015-16	3,773	7.8055	8.1608	5,196	7.8178	7.9565
2016-19	5,908	7.6123	8.4374	2,387	7.8058	8.4123
2019-20	141	7.9079	8.3679	398	7.9391	8.3529
Beyond 2020	22,344	7.3371	8.4982	17,084	7.3371	8.4982
2. State Government Securities	589	7.9757	8.8609	1,330	7.7906	8.5209
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	480	6.4000	7.2480	50	6.5005	6.5005
(b) 15 - 91 Days	1,580	6.6500	7.2000	3,014	6.3498	7.1600
(c) 92 - 182 Days	707	7.1700	7.2200	266	6.9498	7.2738
(d) 183 - 364 Days	139	7.2501	7.3971	656	6.9501	7.4300
II. RBI* : Sales	248			188		
: Purchases	11,747			10,489+		
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	55,699	4.50 (1)	7.50 (15)	48,694	4.00 (1)	7.00 (15)
2. State Govt. Securities	255	6.25 (1)	6.45 (3)	409	6.20 (1)	6.35 (3)
3. 91 Day Treasury Bills	12,765	5.25 (1)	6.60 (3)	10,371	6.15 (1)	6.40 (3)
4. 182 Day Treasury Bills	3,080	4.10 (1)	6.50 (3)	2,656	6.20 (1)	6.40 (3)
5. 364 Day Treasury Bills	3,042	4.50 (1)	6.50 (3)	2,065	6.15 (1)	6.35 (3)
IV. RBI : Repo ✖ ^	6,09,730	—	6.25	3,80,150	—	6.25
: Reverse Repo !	13,830	—	5.25	5,650	—	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.