

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Oct. 1, 2010			For the Week Ended Oct. 8, 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	—	—	—	35	6.3588	6.3588
2011-12	1,440	6.3894	7.2200	745	6.4095	7.2200
2012-13	1,797	6.8570	7.2500	795	6.9178	7.2916
2013-14	246	7.1974	7.2922	250	7.1889	7.2663
2014-15	60	7.3651	7.5000	160	7.5085	7.5370
2015-16	5,241	7.6275	7.7549	5,490	7.7107	7.8300
2016-19	10,083	7.7669	8.3984	2,818	7.8250	8.3854
2019-20	89	7.9058	8.0394	191	5.9908	8.1415
Beyond 2020	44,497	7.4519	8.3677	45,803	7.5468	8.3760
2. State Government Securities	443	7.6986	8.3981	685	6.7948	8.3595
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	602	5.7005	6.5005	85	5.9704	6.0504
(b) 15 - 91 Days	2,007	5.8504	6.2735	3,810	6.0097	6.3977
(c) 92 - 182 Days	400	6.1400	6.5655	114	6.3400	6.4499
(d) 183 - 364 Days	305	6.4800	6.6500	1,405	6.3900	6.8335
II. RBI* : Sales	156			—		
: Purchases	146			— +		
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	41,484	4.50 (1)	7.00 (4)	72,268	4.00 (1)	6.10 (3)
2. State Govt. Securities	325	6.00 (1)	6.40 (3)	329	5.35 (1)	6.00 (3)
3. 91 Day Treasury Bills	3,678	5.80 (1)	6.90 (3)	4,992	5.25 (1)	6.20 (3)
4. 182 Day Treasury Bills	567	5.30 (1)	6.85 (3)	5,745	5.30 (1)	6.05 (3)
5. 364 Day Treasury Bills	2,613	5.80 (1)	7.00 (3)	5,690	5.30 (1)	6.10 (3)
IV. RBI : Repo ✕ ^	2,74,070	—	6.00	58,235	—	6.00
: Reverse Repo !	—	—	—	1,130	—	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'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.