

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Sep. 3, 2010			For the Week Ended Sep. 10, 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	575	3.3697	6.3992	25	6.5000	6.5000
2012-13	695	6.7787	7.2500	725	6.7230	7.2500
2013-14	1,115	6.8402	7.2132	300	7.1183	7.2124
2014-15	240	7.6111	8.0394	10	7.4600	7.4888
2015-16	12,118	7.6283	8.0404	3,655	7.6749	7.7504
2016-19	2,239	7.8600	8.3989	1,852	7.8637	8.0778
2019-20	307	8.0492	8.0800	17,311	7.9177	8.0130
Beyond 2020	60,312	7.9103	8.6373	15,844	8.0088	8.3996
2. State Government Securities	1,183	7.0016	8.4177	622	5.4924	8.4100
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	678	4.3440	5.2510	235	4.7500	5.0026
(b) 15 - 91 Days	4,562	5.3995	6.1907	2,768	4.6991	6.2644
(c) 92 - 182 Days	1,461	6.1399	6.3732	80	6.1000	6.1500
(d) 183 - 364 Days	501	6.3200	6.4100	948	6.2000	6.4389
II. RBI* : Sales	242			99		
: Purchases	252			95+		
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	80,291	2.00 (1)	5.25 (9)	79,823	2.00 (1)	5.50 (5)
2. State Govt. Securities	183	4.50 (1)	5.10 (2)	205	4.40 (1)	4.40 (2)
3. 91 Day Treasury Bills	16,135	4.35 (1)	5.25 (3)	11,023	4.35 (1)	5.50 (4)
4. 182 Day Treasury Bills	1,245	4.50 (1)	5.20 (3)	4,800	4.40 (1)	5.60 (4)
5. 364 Day Treasury Bills	12,302	4.35 (1)	5.20 (3)	7,318	4.30 (1)	5.50 (4)
IV. RBI : Repo ☒ ^	—	—	—	18,270	—	5.75
: Reverse Repo !	50,655	—	4.50	45,910	—	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.