

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Dec. 3, 2010			For the Week Ended Dec. 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	43	7.2221	7.4614	70	7.5484	7.5484
2012-13	200	7.2420	7.3185	487	7.2023	7.3164
2013-14	5	7.4037	7.4037	30	7.4480	7.4480
2014-15	45	7.6188	7.6188	135	7.6053	7.7021
2015-16	1,845	7.8462	7.9800	3,346	7.8281	8.0795
2016-19	11,212	6.3463	8.4588	10,762	7.9485	8.4793
2019-20	—	—	—	466	5.9221	8.1786
Beyond 2020	14,779	7.9559	8.4588	18,440	7.9976	8.5603
2. State Government Securities	385	8.3679	8.4200	390	7.8998	8.4884
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	—	—	—	16	6.5013	6.5013
(b) 15 - 91 Days	2,325	6.3500	6.9998	1,702	6.5305	7.1800
(c) 92 - 182 Days	215	7.1200	7.2100	420	6.9999	7.2200
(d) 183 - 364 Days	735	7.1500	7.2500	615	6.2656	7.3600
II. RBI* : Sales	24			—		
: Purchases	25			— +		
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	80,817	3.00 (1)	7.45 (89)	45,286	5.00 (1)	7.00 (17)
2. State Govt. Securities	148	6.25 (1)	6.25 (1)	130	6.25 (1)	6.25 (1)
3. 91 Day Treasury Bills	5,794	5.80 (1)	6.40 (3)	8,737	6.25 (1)	6.35 (3)
4. 182 Day Treasury Bills	2,080	5.35 (1)	6.40 (3)	2,146	6.25 (1)	6.35 (3)
5. 364 Day Treasury Bills	4,541	5.30 (1)	7.45 (3)	3,720	6.25 (1)	6.40 (3)
IV. RBI : Repo ✕ ^	3,77,050	—	6.25	6,14,985	—	6.25
: Reverse Repo !	16,660	—	5.25	17,355	—	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.