

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Nov. 26, 2010			For the Week Ended Dec. 3, 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	25	7.3200	7.3293	43	7.2221	7.4614
2012-13	115	7.0998	7.4018	200	7.2420	7.3185
2013-14	126	7.3241	7.5000	5	7.4037	7.4037
2014-15	5	7.7073	7.7073	45	7.6188	7.6188
2015-16	2,841	7.8315	7.8694	1,845	7.8462	7.9800
2016-19	6,564	7.8069	8.3986	11,212	6.3463	8.4588
2019-20	51	8.0348	8.0348	—	—	—
Beyond 2020	16,023	7.9822	8.5416	14,779	7.9559	8.4588
2. State Government Securities	732	7.1168	8.5165	385	8.3679	8.4200
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	40	6.2001	6.9924	—	—	—
(b) 15 - 91 Days	1,477	5.9997	6.8536	2,325	6.3500	6.9998
(c) 92 - 182 Days	1,571	6.7000	7.2000	215	7.1200	7.2100
(d) 183 - 364 Days	515	6.9499	7.2300	735	7.1500	7.2500
II. RBI* : Sales	84			24		
 : Purchases	85			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	48,802	3.50 (1)	7.45 (90)	80,817	3.00 (1)	7.45 (89)
2. State Govt. Securities	222	6.25 (1)	6.40 (3)	148	6.25 (1)	6.25 (1)
3. 91 Day Treasury Bills	3,292	6.25 (1)	6.75 (3)	5,794	5.80 (1)	6.40 (3)
4. 182 Day Treasury Bills	518	6.20 (1)	6.60 (3)	2,080	5.35 (1)	6.40 (3)
5. 364 Day Treasury Bills	2,729	6.25 (1)	7.00 (3)	4,541	5.30 (1)	7.45 (3)
IV. RBI : Repo ✕ ^	6,33,740	—	6.25	3,77,050	—	6.25
 : Reverse Repo !	11,545	—	5.25	16,660	—	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 (% 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.